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GALWEY &

DIFFERENTIAL CALCULUS.

BY THE SAME AUTHOR.

AN ELEMENTARY TREATISE ON THE INTEGRAL CALCULUS,

CONTAINING APPLICATIONS TO CURVES AND SURFACES.

(*In the Press.*)

AN ELEMENTARY TREATISE

ON

THE DIFFERENTIAL CALCULUS,

CONTAINING

THE THEORY OF PLANE CURVES,

WITH

NUMEROUS EXAMPLES.

BY

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PREFACE.

In the following treatise I have adopted the method of Limiting Ratios as my basis; at the same time the co-ordinate method of Infinitesimals or Differentials has been largely employed. In this latter respect I have followed in the steps of all the great writers on the Calculus, from Newton and Leibnitz, its inventors, down to Bertrand, the author of the latest great treatise on the subject. An exclusive adherence to the method of Differential Coefficients is by no means necessary for clearness and simplicity; and, indeed, I have found by experience that many fundamental investigations in Mechanics and Geometry are made more intelligible to beginners by the method of Differentials than by that of Differential Coefficients. While in the more advanced applications of the Calculus, which we find in such works as the Mécanique Celeste of Laplace, and the Mécanique Analytique of Lagrange, the investigations are all conducted on the method of Infinitesimals.

The principles on which this method is founded are given in a concise form in Arts. 38 and 39.

In the portion of the Book devoted to the discussion of Curves I have not confined myself exclusively to the application of the Differential Calculus to the subject; but have availed myself of the methods of Pure and Analytic Geometry, whenever it appeared that simplicity would be gained thereby.

In the discussion of Multiple Points I have adopted the simple and general method given by Dr. Salmon in his "Higher Plane Curves." It is hoped that by this means the present treatise will be found to be a useful introduction to the more complete investigations contained in that work.

As this Book is principally intended for the use of beginners, I have purposely omitted all metaphysical discussions, from a conviction that they are more calculated to perplex the beginner than to assist him in forming clear conceptions. The student of the Differential Calculus (or of any other branch of Mathematics) cannot expect to master at once all the difficulties which meet him at the outset; indeed it is only after considerable acquaintance with the Science of Geometry that correct notions of angles, areas, and ratios are formed. Such notions in any science can be acquired only after practice in the application of its principles, and after patient study.

The more advanced student may read with advantage the "Réflexions sur la Métaphysique du Calcul Infinitesimal" of the illustrious Carnot: in which, after giving a complete *resumé* of the different points of view under which the principles of the Calculus may be regarded, he concludes as follows :—

> "Le mérite essentiel, le sublime, on peut le dire, de la méthode infinitésimale, est de réunir la facilité des procédés ordinaires d'un simple calcul d'approximation à l'exactitude des résultats de l'analyse ordinaire. Cet avantage immense serait perdu, ou du moins fort diminué, si à cette méthode pure et simple, telle que nous l'a donnée Leibnitz, on voulait, sous l'apparence d'une plus grande rigueur soutenue dans tout le cours du calcul, en substituer d'autres moins naturelles, moins commodes, moins conformes à la marche probable des inventeurs. Si cette méthode est exacte dans les résultats, comme personne n'en doute aujourd'hui, si c'est toujours à elle qu'il faut en revenir dans les questions difficiles, comme il paraît encore que tout le monde en convient, pourquoi recourir à des moyens détournés et compliqués pour la suppléer? Pourquoi se contenter de l'appuyer sur des inductions et sur la conformité de ses résultats avec ceux que fournissent les autres méthodes, lorsqu'on peut la démontrer directement et généralement, plus facilement peut-être qu'aucune de ces méthodes elles-mêmes? Les objections que l'on a faites contre elle portent toutes sur cette fausse supposition, que les erreurs commises dans le cours du calcul, en y négligeant les quantités infiniment petites, sont demeurées dans le résultat de ce calcul, quelque petites qu'on les suppose; or c'est ce qui n'est point: l'élimination les emporte toutes nécessairement, et il est singulier qu'on n'ait pas aperçu d'abord dans cette condition indispensable de l'élimination le véritable caractère des quantités infinitésimales et la réponse dirimante à toutes les objections."

Many important portions of the Calculus have been omitted, as being of too advanced a character; however, within the limits proposed, I have endeavoured to make the work as complete as the nature of an elementary treatise would allow.

I have illustrated each principle throughout by copious examples, chiefly selected from the papers set at the various Examinations in Trinity College.

In this Edition many additions have been introduced, and the arrangement of the Articles in many cases has been altered. In this I am much indebted to Professor Allman of Galway, to whose kind assistance a great part of these emendations are due.

I beg again to return thanks to many other friends for their assistance during the progress of this, as well as of the former Edition of the Book.

I may more especially mention Mr. Cathcart and Mr. Minchin, to whom I am indebted for aid in the correction of the proof-sheets, and for many valuable suggestions throughout.

TRINITY COLLEGE,
December, 1872.

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CORRIGENDA.

Page 37, line 3, *for* $\frac{d^3y}{dy^3}$, *read* $\frac{d^3y}{dx^3}$.

— 160, Ex. 4, *for* $d\,(x-a)^{\frac{3}{4}}$, *read* $d\,(x-a)^{\frac{4}{3}}$ and make the corresponding change in the subsequent investigation.

— 174, — 3, *for* $\frac{\pi c \sin {}^2\omega}{\sqrt{ah-b^2}}$, *read* $\frac{\pi c \sin \omega^2}{\sqrt{ah-b^2}}$.

— 176, — 5, *for* $(Ah-Bk)^2$ *read* $(Ah+Bk)^2$.

DIFFERENTIAL CALCULUS.

CHAPTER I.

FIRST PRINCIPLES. DIFFERENTIATION.

1. **Functions.**—The student, from his previous acquaintance with Algebra and Trigonometry, is supposed to understand what is meant when one quantity is said to be a function of another. Thus, in trigonometry, the sine, cosine, tangent, &c., of an angle are said to be functions of the angle, having each a single value when the angle is given, and varying as the angle varies. In like manner any algebraic expression in x is said to be a function of x. Geometry also furnishes us with simple illustrations. For instance, the area of a square, or of any regular polygon of a given number of sides, is a function of its side: and the volume of a sphere, of its radius.

In general, whenever two quantities are so related, that *any change made in the one produces a corresponding variation in the other*, then the latter is said to be a function of the former.

This relation between two quantities is usually represented by the letters F, f, ϕ, &c.

Thus, the equations

$$u = F(x), \quad v = f(x), \quad w = \phi(x)$$

denote that u, v, w, are regarded as functions of x, whose values are determined for any particular value of x, when the form of the function is known.

2. **Dependent and Independent Variables, Constants.**—In each of the preceding expressions, x is said to be the independ-

40

ent variable, to which any value may be assigned at pleasure; and u, v, w, are called *dependent* variables, as their values depend on that of x, and are determined when it is known.

Thus, in the equations

$$y = 10^x, \quad y = x^3, \quad y = \sin x,$$

the value of y depends on that of x, and is in each case determined when the value of x is given.

If we suppose any series of values, positive or negative, assigned to the independent variable x, then every function of x will assume a corresponding series of values. If a quantity retain the same value, whatever change be given to x, it is said to be a *constant* with respect to x. We usually denote constants by a, b, c, &c., the first letters of the alphabet; variables, by the last, viz., u, v, w, x, y, z.

3. **Algebraic and Transcendental Functions.**—Functions which consist of a finite number of terms, involving integral and fractional powers of x together with constants solely, are called algebraic functions—thus

$$(x-a)^n, \ \frac{\sqrt{x^2-a^2}}{(x^2+a^2)^{\frac{3}{2}}}, \ (a+x)\ (a-x)^{\frac{1}{2}}, \ \&c.,$$

are algebraic expressions.

Functions which do not admit of being represented as ordinary algebraic expressions in a *finite number of terms* are called transcendental; thus, $\sin x$, $\cos x$, $\tan x$, e^x, $\log x$, &c., are transcendental functions; for they cannot be expressed in terms of x except by *infinite* series. Algebraic functions are ultimately reducible to the following elementary forms: (1). Sum or difference, $(u+v,\ u-v)$. (2). Product, and its inverse, quotient, $\left(uv, \dfrac{u}{v}\right)$. (3). Powers, and their inverse, roots, $(u^m, u^{\frac{1}{m}})$. The elementary transcendental functions are also ultimately reducible to (1). The sine, and its inverse, $(\sin u, \sin^{-1} u)$, (2). The exponential, and its inverse, logarithm, $(e^u, \log u)$.

4. **Continuous Functions.**—A function $\phi(x)$ is said to be a continuous function of x, between the limits a and b, when, as x is supposed to receive all values between a and b, the

function assumes all intermediate values between $\phi(a)$ and $\phi(b)$. It is easily seen that all algebraic expressions, such as

$$a_0x^n + a_1x^{n-1} + \dots a_n,$$

and all circular expressions, $\sin x$, $\tan x$, &c., are, *in general*, continuous functions, as also e^x, $\log x$, &c. In such cases, accordingly, it follows that if x receive a very small change, the corresponding change in the function of x is also very small.

5. **Increments and Differentials.**—In the Differential Calculus we investigate the changes which any function undergoes, when the variable on which it depends is made to pass through a series of different stages of magnitude.

If the variable x be supposed to receive any change, such change is called an *increment;* this increment of x is usually represented by the notation Δx.

When the increment is supposed *infinitely small*, it is called a *differential* and represented by dx.

In like manner, if u be a function of x, and x becomes $x + \Delta x$, the corresponding value of u is represented by $u + \Delta u$; i.e. the increment of u is denoted by Δu. If the increment be infinitely small, it is denoted by du.

6. **Limiting Ratios, Derived Functions.**—If u be a function of x, then for finite increments, it is obvious that the ratio of the increment of u to the corresponding increment of x, has, in general, a finite value. Also when the increment of x is infinitely small, we assume that the *ratio above-mentioned* has still a definite *limiting* value. In the Differential Calculus we investigate the value of these *limiting ratios* for different forms of functions.

The ratio of the increment of u to that of x in the limit, when both are *infinitely small*, is denoted by $\frac{du}{dx}$: when $u = f(x)$, this limiting ratio is denoted by $f'(x)$, and is called the *first derived function*[*] of $f(x)$.

---

[*] The method of derived functions was introduced by Lagrange, and the different derived functions of $f(x)$ were defined to be, the coefficients of the powers of h in the expansion of $f(x+h)$: that this definition of the first derived function agrees with that given in the text will be seen subsequently.

This agreement also was pointed out by Lagrange. See "Théorie des Fonctions Analytiques," Nos. 3, 9.

Thus ; let x become $x + h$, where $h = \Delta x$, then u b

$$f(x + h), \text{ or } u + \Delta u = f(x + h),$$

$$\therefore \Delta u = f(x + h) - f(x),$$

$$\frac{\Delta u}{\Delta x} = \frac{f(x + h) - f(x)}{h}.$$

The limiting value of this expression when Δx *is i* *small*, i. e. of

$$\frac{f(x + dx) - f(x)}{ax},$$

is called the first *derived function* of $f(x)$, and repr

by $f'(x)$ or $\qquad \frac{du}{dx} = f'(x).$

This result may be stated otherwise, thus :—If u_1 the value of u, when x becomes x_1, then the value of t $\frac{u_1 - u}{x_1 - x}$ when $x_1 - x$ is infinitely small, is called the first c function of u, and denoted by $\frac{du}{dx}$.

7. Differential, and Differential Coefficient, of $f(x)$. Let $u = f(x)$; then since

$$\frac{du}{dx} = f'(x),$$

we have $\qquad du = d(f(x)) = f'(x)dx,$

where dx is regarded as being infinitely small. In th dx is, as already stated, the *differential* of x, and du or f is called the corresponding *differential* of u. Also f' called the *differential coefficient* of $f(x)$, being the coe of dx in the differential of $f(x)$.

8. **Geometrical Illustration.**—Assuming that the relation $y = f(x)$ may in all cases be represented by a curve, where

$$y = f(x)$$

expresses the equation connecting the co-ordinates (x, y), of each of its points; then, if the axes be rectangular, and two points (x, y), (x_1, y_1) be taken on the curve, it is obvious that $\frac{y_1 - y}{x_1 - x}$ represents the tangent of the angle, which the chord joining the points (x, y), (x_1, y_1) makes with the axis of x.

If now, we suppose the points taken *infinitely near* to each other, so that $x_1 - x$ becomes infinitely small, then the chord becomes the *tangent* at the point (x, y), but

$$\frac{y_1 - y}{x_1 - x} \text{ becomes } \frac{dy}{dx} \text{ or } f'(x) \text{ in this case.}$$

Hence, $f'(x)$ represents the *trigonometrical tangent of the angle which the line touching the curve at the point (x, y) makes with the axis of x.* We see, accordingly, that to draw the tangent at any point to the curve

$$y = f(x)$$

is the same as to find the *derived function* $f'(x)$ of y with respect to x. Hence, also, the equation of the tangent to the curve at a point (x_1, y_1), is evidently

$$y - y_1 = f'(x_1)(x - x_1). \qquad (2)$$

At the points for which the tangent is parallel to the axis of x, we have $f'(x) = 0$; at the points, where the tangent is perpendicular to the axis, $f'(x) = \infty$. For all other points $f'(x)$ has a *determinate finite* real value in general. This conclusion verifies the statement, that the ratio of the increment of the dependent variable to that of the independent variable has, in general, a *finite determinate* magnitude, when the increment becomes infinitely small.

9. **Algebraic Illustration.**—That a fraction whose num rator and denominator are both evanescent or infinitely sm may have a finite determinate value, is also evident fr algebra. Thus, we have $\frac{a}{b} = \frac{na}{nb}$ whatever n may be. If n taken an *infinitely* small number, the numerator and denor nator of the fraction both become infinitely small magnitud while their ratio remains unaltered and equal to $\frac{a}{b}$.

Again, if

$$u = \frac{na + n^2a'}{nb + n^2b'},$$

in which n is regarded as infinitely small, the terms of t fraction are both infinitely small,

but their ratio is
$$\frac{a + na'}{b + nb'},$$

the limiting value of which is $\frac{a}{b}$. If, however, $a = 0$, and $b =$ the value of the fraction becomes $\frac{a'}{b'}$.

10. **Trigonometrical Illustration.**—To find the value $\frac{\sin\theta}{\tan\theta}$, when θ is regarded as an infinitely small quantity.

Here $\frac{\sin\theta}{\tan\theta} = \cos\theta$, and when $\theta = 0$, $\cos\theta = 1$.

Hence, in the limit, when $\theta = 0$,* we have

$$\frac{\sin\theta}{\tan\theta} = 1, \text{ and, } \therefore \frac{\tan\theta}{\sin\theta} = 1, \text{ at the same time.}$$

Again, to find the value of $\frac{\theta}{\sin\theta}$, when θ is infinitely sm ometrical considerations it is evident that if θ be the measure of an angle, we have

---

* If a variable quantity be supposed to diminish gradually, till it be than anything finite which can be assigned, it is said in that state to be i nitely or indefinitely small; for abbreviation, such a quantity is often den by cypher.

$$\tan\theta > \theta > \sin\theta,$$

$$\frac{\tan\theta}{\sin\theta} > \frac{\theta}{\sin\theta} > 1;$$

he limit, i. e. when θ is infinitely small,

$$\frac{\tan\theta}{\sin\theta} = 1.$$

refore, at the same time, we have

$$\frac{\theta}{\sin\theta} = 1.$$

Differentiation.—The process of finding the derived , or the differential coefficient of any expression, is *ifferentiating* the expression.

proceed to explain this process by applying it to a nentary examples.

EXAMPLES.

$$y = x^2.$$

$x + h$ for x, and denote the new value of y by y_1, then

$$y_1 = (x + h)^2 = x^2 + 2xh + h^2,$$

$$\therefore \frac{y_1 - y}{h} \text{ or } \frac{\Delta y}{\Delta x} = 2x + h.$$

e taken an infinitely small quantity, we get in the limit

$$\frac{dy}{dx} = 2x,$$

$$f(x) = x^2, \text{ we have } f'(x) = 2x.$$

$$y = \frac{1}{x}.$$

Here
$$y_1 = \frac{1}{x+h}.$$

$$y_1 - y = \frac{1}{x+h} - \frac{1}{x} = -\frac{h}{x(x+h)},$$

$$\therefore \frac{y_1 - y}{h} \text{ or } \frac{\Delta y}{\Delta x} = -\frac{1}{x(x+h)},$$

which equation, when h is infinitely small, becomes

$$\frac{dy}{dx} = -\frac{1}{x^2}, \text{ or } \frac{d\left(\frac{1}{x}\right)}{dx} = -\frac{1}{x^2}.$$

12. **Differentiation of the Algebraic sum of a number of Functions.**—Let
$$y = u + v - w + \&c.,$$
then
$$y_1 = u_1 + v_1 - w_1 + \ldots$$

$$\frac{y_1 - y}{h} = \frac{u_1 - u}{h} + \frac{v_1 - v}{h} - \frac{w_1 - w}{h} + \ldots$$

which becomes in the limit, when h is infinitely small,

$$\frac{dy}{dx} = \frac{du}{dx} + \frac{dv}{dx} - \frac{dw}{dx} + \ldots$$

Hence, if a function consist of several terms, *its derived function is the sum of the derived functions of its several parts, taken with their proper signs.*

It is evident that the differential of a constant is zero.

13. **Differentiation of the Product of two Functions.**—Let $y = uv$, where u, v, are both functions of x, and suppose Δy, Δu, Δv, to be the increments of y, u, v, corresponding to the increment Δx in x. Then

$$\Delta y = (u + \Delta u)(v + \Delta v) - uv$$

$$= u\Delta v + v\Delta u + \Delta u\, \Delta v,$$

or
$$\frac{\Delta y}{\Delta x} = u\frac{\Delta v}{\Delta x} + (v + \Delta v)\frac{\Delta u}{\Delta x}.$$

Now, suppose Δx to be infinitely small, and

$$\frac{\Delta y}{\Delta x}, \quad \frac{\Delta v}{\Delta x}, \quad . \frac{\Delta u}{\Delta x},$$

become in the limit

$$\frac{dy}{dx}, \quad \frac{dv}{dx}, \text{ and } \frac{du}{dx};$$

also, since Δv is infinitely small in the limit, we may neglect the last term in comparison with the others, and thus we arrive at the result,

$$\frac{dy}{dx} = u\frac{dv}{dx} + v\frac{du}{dx}. \tag{3}$$

Hence—to differentiate the product of two functions—*multiply each of the factors by the differential coefficient of the other, and add the products thus found.*

Otherwise thus: let $f(x)$, $\phi(x)$, denote the functions, and h, the increment of x, then

$$y_1 = f(x+h)\,\phi(x+h),$$

$$\therefore \frac{y_1 - y}{h} = \frac{f(x+h)\,\phi(x+h) - f(x)\,\phi(x)}{h}.$$

$$= \frac{f(x+h) - f(x)}{h}\,\phi(x+h) + f(x)\,\frac{\phi(x+h) - \phi(x)}{h}.$$

Now, in the limit

$$\frac{f(x+h) - f(x)}{h} = f'(x), \quad \phi(x+h) = \phi(x),$$

and

$$\frac{\phi(x+h) - \phi(x)}{h} = \phi'(x),$$

and, accordingly,

$$\frac{dy}{dx} = f(x)\,\phi'(x) + \phi(x)\,f'(x),$$

which agrees with the preceding result.

When $y = au$, where a is a constant, with respect to x, we have evidently

$$\frac{dy}{dx} = a\frac{du}{dx}.$$

14. **Differentiation of the Product of any Number of Functions.**—First, let

$$y = uvw;$$

suppose $$vw = z,$$

then $$y = uz$$

and, by Art. 13, we have

$$\frac{dy}{dx} = u\frac{dz}{dx} + z\frac{du}{dx};$$

but, by the same Article,

$$\frac{dz}{dx} = w\frac{dv}{dx} + v\frac{dw}{dx},$$

hence

$$\frac{dy}{dx} = vw\frac{du}{dx} + wu\frac{dv}{dx} + uv\frac{dw}{dx}.$$

This process of reasoning can be easily extended to any number of functions.

The preceding result admits of being written in the form

$$\frac{1}{y}\frac{dy}{dx} = \frac{1}{u}\frac{du}{dx} + \frac{1}{v}\frac{dv}{dx} + \frac{1}{w}\frac{dw}{dx},$$

and in general, if

$$y = y_1 \cdot y_2 \cdot y_3 \, \cdot \cdot \cdot \cdot \, y_n,$$

it can be easily proved that

$$\frac{1}{y}\frac{dy}{dx} = \frac{1}{y_1}\frac{dy_1}{dx} + \frac{1}{y_2}\frac{dy_2}{dx} \cdots + \frac{1}{y_n}\frac{dy_n}{dx}. \qquad (4)$$

15. Differentiation of a Quotient.—Let

$$y = \frac{u}{v}, \text{ then } u = yv,$$

therefore, by Art. 13,

$$\frac{du}{dx} = y\frac{dv}{dx} + v\frac{dy}{dx},$$

or

$$v\frac{dy}{dx} = \frac{du}{dx} - y\frac{dv}{dx} = \frac{du}{dx} - \frac{u}{v}\frac{dv}{dx}$$

$$= \frac{v\dfrac{du}{dx} - u\dfrac{dv}{dx}}{v};$$

$$\therefore \frac{dy}{dx} = \frac{v\dfrac{du}{dx} - u\dfrac{dv}{dx}}{v^2}. \qquad (5)$$

Hence, to differentiate a fraction, *multiply the denominator into the derived function of the numerator, and the numerator into the derived function of the denominator, take the latter product from the former, and divide by the square of the denominator.*

In the particular case where u is a constant with respect to x (a suppose), we obviously have

$$\frac{d}{dx}\left(\frac{a}{v}\right) = -\frac{a\dfrac{dv}{dx}}{v^2}. \qquad (6)$$

EXAMPLES.

1. $u = \dfrac{a-x}{a+x}$. *Ans.* $\dfrac{du}{dx} = -\dfrac{2a}{(a+x)^2}$.

2. $u = (a+x)(b+x)$. $\dfrac{du}{dx} = a + b + 2x$.

16. **Differentiation of an Integral Power.**—Let $y = x^n$, where n is a *positive* integer.

Suppose y_1 to be the value of y when x becomes x_1, then

$$\frac{y_1 - y}{x_1 - x} = \frac{x_1^n - x^n}{x_1 - x} = x_1^{n-1} + x x_1^{n-2} + \ldots + x^{n-1}.$$

Now, suppose $x_1 - x$ to be infinitely small, in which case we may write x for x_1 in the right-hand side of the preceding equation, when it becomes nx^{n-1}; but the left-hand side, in the limit, is represented by $\frac{dy}{dx}$.

Hence
$$\frac{dy}{dx} = nx^{n-1},$$

or
$$\frac{d(x^n)}{dx} = nx^{n-1}.$$

This result follows also from Art. 14; for, making

$$y_1 = y_2 = y_3 = \ldots = y_n = u,$$

we evidently get from (4),

$$\frac{d(u^n)}{dx} = nu^{n-1}\frac{du}{dx}. \tag{7}$$

This reduces to the preceding on making $u = x$.

17. **Differentiation of a Fractional Power.**—Let $y = u^{\frac{m}{n}}$,

then
$$y^n = u^m, \text{ and } \frac{d(y^n)}{dx} = \frac{d(u^m)}{dx};$$

hence, by (7),

$$ny^{n-1}\frac{dy}{dx} = mu^{m-1}\frac{du}{dx}.$$

$$\therefore \frac{d(u^{\frac{m}{n}})}{dx} = \frac{dy}{dx} = \frac{m}{n}\frac{u^{m-1}}{y^{n-1}}\frac{du}{dx} = \frac{m}{n}u^{\frac{m}{n}-1}\frac{du}{dx}. \tag{8}$$

18. **Differentiation of a Negative Power.**—Let $y = u^{-m}$, then $y = \frac{1}{u^m}$, and by (6) we get

$$\frac{d}{dx}\left(u^{-m}\right) = -\frac{mu^{m-1}\frac{du}{dx}}{u^{2m}} = -mu^{-m-1}\frac{du}{dx}. \qquad (9)$$

Combining the results established in (7), (8), and (9), we find that

$$\frac{d(u^m)}{dx} = mu^{m-1}\frac{du}{dx}$$

for all values of m, positive, negative, or fractional. When applied to the differentiation of any power of x we get the following rule. *Diminish the index by unity, and multiply the power of x thus obtained by the original index;* the result is the required differential coefficient, with respect to x.

19. **Differentiation of a Function of a Function.**—Let $y = f(x)$ and $u = \phi(y)$, to find $\frac{du}{dx}$. Suppose y_1, u_1, to be the values of y and u corresponding to the value x_1 for x; then if Δy, Δu, Δx, denote the corresponding increments, we have evidently

$$\frac{u_1 - u}{x_1 - x} = \frac{u_1 - u}{y_1 - y} \cdot \frac{y_1 - y}{x_1 - x},$$

or

$$\frac{\Delta u}{\Delta x} = \frac{\Delta u}{\Delta y}\frac{\Delta y}{\Delta x}.$$

As this relation holds for all corresponding increments, it must hold in the limit, when Δx is infinitely small; in which case it becomes

$$\frac{du}{dx} = \frac{du}{dy}\frac{dy}{dx}. \qquad (10)$$

Hence, *the derived function with respect to x of u, is the product of its derived, with respect to y, and of the derived of y with respect to x.*

20. **Differentiation of an Inverse Function.**—To prove that

$$\frac{dx}{dy} = \frac{1}{\frac{dy}{dx}}.$$

Suppose that from the equation

$$y = f(x) \qquad (a)$$

the equation

$$x = \phi(y) \qquad (b)$$

is deduced, and let x_1, y_1, be corresponding values of x, y, which satisfy the equation (a), it is evident that they will also satisfy the equation (b). But

$$\frac{y_1 - y}{x_1 - x} \times \frac{x_1 - x}{y_1 - y} = 1.$$

As this equation holds for all finite increments, it must hold when $x_1 - x$, and $y_1 - y$, are infinitely small; therefore, we have in the limit

$$\frac{dy}{dx} \cdot \frac{dx}{dy} = 1. \qquad (11)$$

The same result may also be arrived at from Art. 19, as follows:—

When $y = f(x)$, and $u = \phi(y)$,

we have, in all cases,

$$\frac{du}{dx} = \frac{du}{dy}\frac{dy}{dx}.$$

This result must still hold in the particular case when $u = x$, in which case it becomes

$$1 = \frac{dx}{dy}\frac{dy}{dx}.$$

EXAMPLES.

1. $$u = (a^2 - x^2)^5.$$

Let $$a^2 - x^2 = y, \quad \text{then } u = y^5,$$

$$\frac{du}{dy} = 5y^4, \text{ and } \frac{dy}{dx} = -2x.$$

Hence, $$\frac{du}{dx} = -10x(a^2 - x^2)^4.$$

2. $$u = (a + bx^3)^4. \quad \textit{Ans.} \ \frac{du}{dx} = 12bx^2(a + bx^3)^3.$$

We next proceed to determine the differentials of the elementary circular functions.

21. Differentiation of sin x.—Let

$$y = \sin x, \quad y_1 = \sin(x + h),$$

$$\frac{y_1 - y}{h} = \frac{\sin(x + h) - \sin x}{h} = \frac{2\sin\frac{h}{2}\cos\left(x + \frac{h}{2}\right)}{h}.$$

But by Art. 10, the limit of

$$\frac{\sin\frac{h}{2}}{\frac{h}{2}} = 1,$$

moreover, the limit of $\cos\left(x + \frac{h}{2}\right)$ is $\cos x$.

Hence, $$\frac{d(\sin x)}{dx} = \cos x. \qquad (12)$$

22. Differentiation of cos x.

$$y = \cos x, \quad y_1 = \cos(x + h),$$

$$\frac{y_1 - y}{h} = \frac{\cos(x + h) - \cos x}{h} = -\frac{2\sin\frac{h}{2}\sin\left(x + \frac{h}{2}\right)}{h}.$$

Hence, in the limit

$$\frac{d\cos x}{dx} = -\sin x. \tag{13}$$

This result might be deduced from the preceding, by substituting $\frac{\pi}{2} - z$ for x, and applying the principle of Art. 19.

23. **Differentiation of** tan x.

$$y = \tan x, \quad y_1 = \tan(x + h),$$

$$\frac{y_1 - y}{h} = \frac{\tan(x+h) - \tan x}{h} = \frac{\dfrac{\sin(x+h)}{\cos(x+h)} - \dfrac{\sin x}{\cos x}}{h}$$

$$= \frac{\sin h}{h \cos x \cos(x+h)},$$

which becomes $\frac{1}{\cos^2 x}$ in the limit.

Hence
$$\frac{d(\tan x)}{dx} = \frac{1}{\cos^2 x} = \sec^2 x. \tag{14}$$

Otherwise thus,

$$\frac{d(\tan x)}{dx} = \frac{d \cdot \dfrac{\sin x}{\cos x}}{dx} = \frac{\cos x \dfrac{d\sin x}{dx} - \sin x \dfrac{d\cos x}{dx}}{\cos^2 x}$$

$$= \frac{\cos^2 x + \sin^2 x}{\cos^2 x} = \frac{1}{\cos^2 x}.$$

24. **Differentiation of** cot x.—Proceed as in the last, and

$$\frac{d(\cot x)}{dx} = -\frac{1}{\sin^2 x} = -\operatorname{cosec}^2 x. \tag{15}$$

This result can also be derived from the preceding by putting $\frac{\pi}{2} - z$ for x, as in Art. 22.

25. **Differentiation of** sec x.

$$y = \sec x = \frac{1}{\cos x},$$

$$\therefore \frac{dy}{dx} = \frac{\sin x}{\cos^2 x} = \tan x \sec x. \qquad (16)$$

Similarly $$\frac{d \operatorname{cosec} x}{dx} = - \cot x \operatorname{cosec} x.$$

26. **Differentiation of** $y = \sin^{-1} x$.

Here $$x = \sin y, \therefore \frac{dx}{dy} = \cos y.$$

Hence, by Art. 20, we get

$$\frac{dy}{dx} = \frac{1}{\cos y} = \pm \frac{1}{\sqrt{1 - x^2}}.$$

The ambiguity of the sign in this case arises from the ambiguity of the expression $y = \sin^{-1} x$, for if y satisfy this equation for a particular value of x, so also does $\pi - y$; as also $2\pi + y$, &c. If, however, we assign always to y its *least value*, i. e. the *acute* angle whose sine is represented by x, then the sign of the differential coefficient is determinate, and is evidently positive; since an angle increases with its sine, so long as it is *acute*. Accordingly, with the preceding limitation,

$$\frac{d \,.\, \sin^{-1} x}{dx} = \frac{1}{\sqrt{1 - x^2}}. \qquad (17)$$

In like manner we find

$$\frac{d \,.\, \cos^{-1} x}{dx} = - \frac{1}{\sqrt{1 - x^2}}. \qquad (18)$$

with the same limitation.

This latter result can be at once deduced from the preceding, by aid of the elementary equation,

$$\sin^{-1} x + \cos^{-1} x = \frac{\pi}{2}.$$

27. **Differentiation of** $\tan^{-1}x$.

$$y = \tan^{-1}x \quad \therefore \; x = \tan y.$$

Hence
$$\frac{dx}{dy} = \frac{1}{\cos^2 y},$$

$$\therefore \; \frac{d.\tan^{-1}x}{dx} = \frac{dy}{dx} = \cos^2 y = \frac{1}{1+x^2}. \qquad (19)$$

Similarly
$$\frac{d.\cot^{-1}x}{dx} = -\frac{1}{1+x^2}.$$

28. **Geometrical Demonstration.**—The results arrived at in the preceding Articles admit also of easy demonstration by geometrical construction. We shall illustrate this method by applying it to the case of $\sin\theta$.

Suppose $XPQY$ to be a quadrant of a circle having O as its centre, and construct as in figure. Let θ denote the angle XOP expressed in circular measure; then

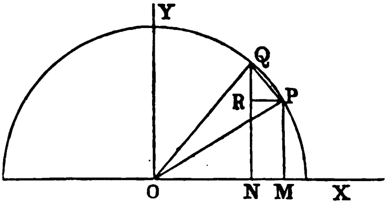

Fig. 1.

$$\theta = \frac{\text{arc } PX}{OP}, \text{ and } h = \Delta\theta = \frac{\text{arc } PQ}{OP}.$$

Accordingly

$$\sin(\theta+h) - \sin\theta = \frac{QR}{OP} = \frac{QR}{PQ}\cdot\frac{PQ}{OP} = \cos PQR\,.\,\frac{PQ}{OP},$$

$$\therefore \; \frac{\sin(\theta+h)-\sin\theta}{h} = \cos PQR\,\frac{PQ}{\text{arc } PQ}.$$

But we have seen in Art. 10, that the limiting ratio of $\dfrac{PQ}{\text{arc } PQ}$ $= 1$; also $PQR = \theta$, at the same time; hence $\dfrac{d\sin\theta}{d\theta} = \cos\theta$, as before.

The student will find no difficulty in applying the preceding construction to the differentiation of cos θ, $\sin^{-1}\theta$, and $\cos^{-1}\theta$. The differential coefficients of tan θ, $\tan^{-1}\theta$, &c., can, in like manner, be easily obtained by geometrical construction.

EXAMPLES.

1. $y = \sin(nx + a)$. $\qquad \dfrac{dy}{dx} = n\cos(nx + a)$.

2. $y = \cos mx \cos nx$. $\qquad \dfrac{dy}{dx} = -(m\cos nx \sin mx + n\cos mx \sin nx)$.

3. $y = (a\sin^2 x + b\cos^2 x)^n$. $\qquad \dfrac{dy}{dx} = n(a - b)\sin 2x\,(a\sin^2 x + b\cos^2 x)^{n-1}$.

4. $y = \sin(\sin x)$.

Or $y = \sin u$, where $u = \sin x$. $\qquad \dfrac{dy}{dx} = \cos x \cos(\sin x)$.

5. $y = \sin^{-1}(x^n)$. $\qquad \dfrac{dy}{dx} = \dfrac{nx^{n-1}}{(1 - x^{2n})^{\frac{1}{2}}}$.

6. $y = \sin^{-1}(1 - x^2)^{\frac{1}{2}}$.

Here $(1 - x^2)^{\frac{1}{2}} = \sin y \;\therefore\; x = \cos y$,

$$1 = -\sin y \frac{dy}{dx}. \qquad \therefore \frac{dy}{dx} = -\frac{1}{\sqrt{1 - x^2}}.$$

7. $y = \cos^{-1}\dfrac{b + a\cos x}{a + b\cos x}$. $\qquad \dfrac{dy}{dx} = \dfrac{\sqrt{a^2 - b^2}}{a + b\cos x}$.

29. **Differentiation of** $\log_a x$.

Let $\qquad y = \log_a x, \quad y_1 = \log_a(x + h)$,

$$\frac{y_1 - y}{h} = \frac{\log_a(x + h) - \log_a x}{h} = \frac{\log_a\left(1 + \dfrac{h}{x}\right)}{h}.$$

Hence $\dfrac{dy}{dx}$ is equal to the limiting value of

$$\frac{\log_a\left(1 + \dfrac{h}{x}\right)}{h},$$

when h is infinitely small.

Again, let $h = xu$, then

$$\frac{\log_a\left(1 + \frac{h}{x}\right)}{h} = \frac{1}{x} \cdot \frac{\log_a(1 + u)}{u} = \frac{1}{x} \log_a (1 + u)^{\frac{1}{u}},$$

$\therefore \dfrac{dy}{dx} = \dfrac{1}{x}$ multiplied by the value of $\log_a (1 + u)^{\frac{1}{u}}$,

when u is infinitely small.

To find the value of the latter expression, let $\dfrac{1}{u} = z$, then $(1 + u)^{\frac{1}{u}}$ becomes $\left(1 + \dfrac{1}{z}\right)^z$, in which z is regarded as infinitely great. Suppose the limiting value of this expression to be denoted by the letter e, we can find its value as follows by the Binomial Theorem:—

$$\left(1 + \frac{1}{z}\right)^z = 1 + \frac{z}{1} \cdot \frac{1}{z} + \frac{z(z-1)}{1 \cdot 2} \cdot \frac{1}{z^2} + \ldots$$

$$= 1 + \frac{1}{1} + \frac{\left(1 - \frac{1}{z}\right)}{1 \cdot 2} + \frac{\left(1 - \frac{1}{z}\right)\left(1 - \frac{2}{z}\right)}{1 \cdot 2 \cdot 3} + \text{\&c.}$$

The limiting value of which, when $z = \infty$, is evidently

$$1 + \frac{1}{1} + \frac{1}{1 \cdot 2} + \frac{1}{1 \cdot 2 \cdot 3} + \frac{1}{1 \cdot 2 \cdot 3 \cdot 4} + \text{\&c.}$$

By taking a sufficient number of terms of this series, we can approximate to the value of e as nearly as we please. The ultimate value can be shown to be an incommensurable quantity, and is the base of the natural or Napierian system of logs. When taken to nine decimal places, its value is 2.718281828.

Again, since $(1 + u)^{\frac{1}{u}} = e$, when $u = 0$, we get

$$\frac{d \cdot \log_a x}{dx} = \frac{\log_a e}{x}. \qquad (20)$$

It will be shown in Chapter III., without assuming the Binomial Expansion, that e is the sum of the series

$$1 + \frac{1}{1} + \frac{1}{1 \cdot 2} + \frac{1}{1 \cdot 2 \cdot 3} + \text{\&c., } \textit{ad infinitum.}$$

Also, since the calculation of logarithms to any other base starts from the logarithms of some numbers to the base e, as, moreover, the logarithms of all numbers are expressed by their logarithms to the base e multiplied by the modulus of transformation, the system whose base is e is fundamental in analysis, and we shall denote it by the symbol log without a suffix. In this case, since $\log e = 1$, we have

$$\frac{d}{dx} \cdot \log x = \frac{1}{x}. \tag{21}$$

Again

$$\frac{d}{dx} \cdot \log_{10} x = \frac{\log_{10} e}{x}, \tag{22}$$

where $\log_{10} e$ or $\frac{1}{\log 10}$ is the modulus of Briggs' or the ordinary tabulated system of logarithms—the value of this modulus when calculated to ten decimal places is

$$0.4342944819.$$

On the method of its determination see "Galbraith's Algebra," p. 379.

30. **Differentiation of a^x.**

Let $y = a^x$, then $\log y = x \log a$,

$$\therefore \frac{d(\log y)}{dx} = \log a,$$

but

$$\frac{d(\log y)}{dx} = \frac{d(\log y)}{dy} \cdot \frac{dy}{dx} = \frac{1}{y} \frac{dy}{dx},$$

$$\therefore \frac{d \cdot a^x}{dx} = \frac{dy}{dx} = y \log a = a^x \cdot \log a. \tag{23}$$

Also, since $\log e = 1$, we have

$$\frac{d \,.\, e^x}{dx} = e^x. \tag{24}$$

EXAMPLES.

1. $$y = \log(\sin x).$$

Let $$\sin x = z, \text{ then } y = \log z.$$

And since $$\frac{dy}{dx} = \frac{dy}{dz} \cdot \frac{dz}{dx},$$

we get $$\frac{dy}{dx} = \frac{\cos x}{\sin x} = \cot x.$$

2. $$y = \log \sqrt{a^2 - x^2} = \tfrac{1}{2} \log (a^2 - x^2); \quad \frac{dy}{dx} = -\frac{x}{a^2 - x^2}.$$

3. $y = e^{nx}$. *Ans.* $\dfrac{dy}{dx} = ne^{nx}$.

4. $$y = \log \sqrt{\frac{1 - \cos x}{1 + \cos x}};$$

$$\sqrt{\frac{1 - \cos x}{1 + \cos x}} = \sqrt{\frac{2 \sin^2 \frac{x}{2}}{2 \cos^2 \frac{x}{2}}} = \tan \frac{x}{2},$$

$$\therefore\ y = \log \tan \frac{x}{2}. \qquad \frac{dy}{dx} = \frac{1}{\sin x}.$$

31. **Logarithmic Differentiation.**—When the function to be differentiated consists of products and quotients of functions, it is in general useful to take the logarithm of the function, and to differentiate it. This process is called logarithmic differentiation.

EXAMPLES.

1. $$y = y_1 \,.\, y_2 \,.\, y_3 \ldots y_n, \qquad \log y = \log y_1 + \log y_2 + \ldots + \log y_n.$$

Hence $$\frac{1}{y}\frac{dy}{dx} = \frac{1}{y_1}\frac{dy_1}{dx} + \frac{1}{y_2}\frac{dy_2}{dx} + \ldots + \frac{1}{y_n}\frac{dy_n}{dx},$$

This furnishes another proof of formula (4), p. 10.

2. $$y = \frac{\sin^m x}{\cos^n x}. \quad \text{Here, } \log y = m \log \sin x - n \log \cos x;$$

$$\therefore \frac{1}{y}\frac{dy}{dx} = m\frac{\cos x}{\sin x} + n\frac{\sin x}{\cos x} \quad \therefore \frac{dy}{dx} = \frac{\sin x^{m-1}}{\cos x^{n+1}}(m\cos^2 x + n\sin^2 x).$$

3. $$y = \frac{(x-1)^{\frac{5}{2}}}{(x-2)^{\frac{3}{4}}(x-3)^{\frac{7}{3}}}.$$

Here $$\log y = \frac{5}{2}\log(x-1) - \frac{3}{4}\log(x-2) - \frac{7}{3}\log(x-3);$$

hence $$\frac{1}{y}\frac{dy}{dx} = \frac{5}{2}\frac{1}{x-1} - \frac{3}{4}\frac{1}{x-2} - \frac{7}{3}\frac{1}{x-3} = -\frac{7x^2+30x-97}{12.(x-1)(x-2)(x-3)},$$

$$\therefore \frac{dy}{dx} = -\frac{(x-1)^{\frac{3}{2}}(7x^2+30x-97)}{12.(x-2)^{\frac{7}{4}}(x-3)^{\frac{10}{3}}}.$$

4. $$y = x(a^2+x^2)\sqrt{a^2-x^2}. \qquad \frac{dy}{dx} = \frac{a^4+a^2x^2-4x^4}{\sqrt{a^2-x^2}}.$$

5. $$y = x^x. \quad \text{Here } \log y = x\log x.$$

Hence $$\frac{1}{y}\frac{dy}{dx} = (\log x + 1), \qquad \therefore \frac{d.x^x}{dx} = x^x(1+\log x).$$

6. $$y = e^{x^x}. \quad \text{Here } \log y = x^x,$$

$$\frac{1}{y}\frac{dy}{dx} = \frac{d.x^x}{dx} = x^x(1+\log x).$$

$$\frac{dy}{dx} = e^{x^x}x^x(1+\log x).$$

7. $y = u^v$, where u and v are both functions of x,

here $$\log y = v\log u,$$

$$\therefore \frac{1}{y}\cdot\frac{dy}{dx} = \log u\cdot\frac{dv}{dx} + \frac{v}{u}\cdot\frac{du}{dx}$$

$$\therefore \frac{dy}{dx} = u^v\left(\log u\cdot\frac{dv}{dx} + \frac{v}{u}\frac{du}{dx}\right) = u^v\log u\frac{dv}{dx} + vu^{v-1}\frac{du}{dx}.$$

32. The expression to be differentiated frequently admits of being transformed to a simpler shape. In such cases the student will find it an advantage to reduce the expression to its simplest *form before proceeding* to its differentiation.

EXAMPLES.

1. $$y = \sin^{-1} \frac{x}{\sqrt{1 + x^2}}.$$

Here $$\frac{x}{\sqrt{1 + x^2}} = \sin y, \text{ or } \frac{x^2}{1 + x^2} = \sin^2 y, \text{ hence } x = \tan y,$$

and we get $$\frac{dy}{dx} = \cos^2 y = \frac{1}{1 + x^2}.$$

2. $$y = \tan^{-1} \frac{\sqrt{1 + x^2} + \sqrt{1 - x^2}}{\sqrt{1 + x^2} - \sqrt{1 - x^2}}.$$

Here $$\tan y = \frac{\sqrt{1 + x^2} + \sqrt{1 - x^2}}{\sqrt{1 + x^2} - \sqrt{1 - x^2}}.$$

$$\frac{\sqrt{1 + x^2}}{\sqrt{1 - x^2}} = \frac{\tan y + 1}{\tan y - 1}.$$

$$\therefore\ x^2 = \frac{(1 + \tan y)^2 - (1 - \tan y)^2}{(1 + \tan y)^2 + (1 - \tan y)^2} = \frac{2 \tan y}{1 + \tan^2 y} = \sin 2y.$$

Hence $$\frac{dy}{dx} \cos 2y = x,$$

$$\therefore\ \frac{dy}{dx} = \frac{x}{\cos 2y} = \frac{x}{\sqrt{1 - x^4}}.$$

3. $$y = \log \sqrt{\frac{\sqrt{1 + x} + \sqrt{1 - x}}{\sqrt{1 + x} - \sqrt{1 - x}}} = \frac{1}{2} \log \frac{\sqrt{1 + x} + \sqrt{1 - x}}{\sqrt{1 + x} - \sqrt{1 - x}},$$

$$= \frac{1}{2} \log \left| \frac{1 + \sqrt{1 - x^2}}{x} \right| = \frac{1}{2} \log (1 + \sqrt{1 - x^2}) - \frac{1}{2} \log x.$$

Hence $$\frac{dy}{dx} = - \frac{1}{2x\sqrt{1 - x^2}}.$$

4. $$y = \tan^{-1} \frac{\sqrt{1 + x^2} - 1}{x} + \tan^{-1} \frac{2x}{1 - x^2}.$$

Let $x = \tan z$, and the student can easily prove that

$$y = \frac{5}{2} z; \text{ hence } \frac{dy}{dx} = \frac{5}{2} \frac{1}{1 + x^2}.$$

EXAMPLES.

1. $y = \sec^{-1}x.$ *Ans.* $\dfrac{dy}{dx} = \dfrac{1}{x\sqrt{x^2 - 1}}.$

2. $y = x \log x.$ $\dfrac{dy}{dx} = 1 + \log x.$

3. $y = \log \tan x.$ $\dfrac{dy}{dx} = \dfrac{2}{\sin 2x}.$

4. $y = \log \tan^{-1}x.$ $\dfrac{dy}{dx} = \dfrac{1}{(1 + x^2) \tan^{-1} x}.$

5. $y = a\sqrt{x}.$ $\dfrac{dy}{dx} = \dfrac{a}{2\sqrt{x}}.$

6. $y = \sin (\log x).$ $\dfrac{dy}{dx} = \dfrac{\cos (\log x)}{x}.$

7. $y = \tan^{-1} \dfrac{x}{\sqrt{1 - x^2}}.$ $\dfrac{dy}{dx} = \dfrac{1}{\sqrt{1 - x^2}}.$

8. $y = \tan^{-1} \dfrac{\sqrt{x} + \sqrt{a}}{1 - \sqrt{ax}}.$ $\dfrac{dy}{dx} = \dfrac{1}{2\sqrt{x}\,(1 + x)}.$

Here $y = \tan^{-1} \sqrt{x} + \tan^{-1} \sqrt{a}.$

9. $y = \dfrac{x^{2n}}{(1 + x^2)^n}.$ $\dfrac{dy}{dx} = \dfrac{2nx^{2n-1}}{(1 + x^2)^{n+1}}.$

10. $y = \log \left(\dfrac{1 + x}{1 - x}\right)^{\frac{1}{4}} - \frac{1}{2} \tan^{-1} x.$ $\dfrac{dy}{dx} = \dfrac{x^2}{1 - x^4}.$

11. $y = \log \sqrt{\dfrac{\sqrt{1 + x^2} + x}{\sqrt{1 + x^2} - x}}.$ $\dfrac{dy}{dx} = \dfrac{1}{\sqrt{1 + x^2}}.$

12. $y = \sin^{-1} \dfrac{3 + 2x}{\sqrt{13}}.$ $\dfrac{dy}{dx} = \dfrac{1}{\sqrt{1 - 3x - x^2}}.$

13. $y = \log \dfrac{(1 + x^2)^{\frac{1}{4}}}{(1 + x)^{\frac{1}{2}}} + \frac{1}{2} \tan^{-1}x.$ $\dfrac{dy}{dx} = \dfrac{x}{(1 + x)(1 + x^2)}.$

14. $y = \dfrac{1 - x}{\sqrt{1 + x^2}}.$ $\dfrac{dy}{dx} = -\dfrac{(1 + x)}{(1 + x^2)^{\frac{3}{2}}}.$

15. $y = \dfrac{(1 - x^2)^{\frac{3}{2}} \sin^{-1} x}{x}.$ $\dfrac{dy}{dx} = \dfrac{1 - x^2}{x} - \dfrac{1 + 2x^2}{x^2} (1 - x^2)^{\frac{1}{2}} . \sin^{-1}x.$

16. $y = \dfrac{1 - \tan x}{\sec x}$. **Ans.** $\dfrac{dy}{dx} = -(\cos x + \sin x)$.

17. $y = \log \dfrac{\sqrt{1 - x^2} + x\sqrt{2}}{\sqrt{1 - x^2}}$. $\dfrac{dy}{dx} = \dfrac{\sqrt{2}}{(\sqrt{1 - x^2} + x\sqrt{2})(1 - x^2)}$.

18. $y = \dfrac{e^{a \tan^{-1} x}(ax - 1)}{(1 + x^2)^{\frac{1}{2}}}$. $\dfrac{dy}{dx} = \dfrac{(1 + a^2)\, x\, e^{a \tan^{-1} x}}{(1 + x^2)^{\frac{3}{2}}}$.

19. $y = \log \dfrac{1 + x}{1 - x} + \frac{1}{2} \log \dfrac{1 + x + x^2}{1 - x + x^2} + \sqrt{3} \tan^{-1} \dfrac{x\sqrt{3}}{1 - x^2}$. $\dfrac{dy}{dx} = \dfrac{6}{1 - x^6}$.

20. $y = \log \{(2x - 1) + 2\sqrt{x^2 - x - 1}\}$. $\dfrac{dy}{dx} = \dfrac{1}{(x^2 - x - 1)^{\frac{1}{2}}}$.

21. $y = \log \sqrt{\dfrac{1 + x\sqrt{2} + x^2}{1 - x\sqrt{2} + x^2}} + \tan^{-1} \dfrac{x\sqrt{2}}{1 - x^2}$. $\dfrac{dy}{dx} = \dfrac{2\sqrt{2}}{1 + x^4}$.

22. $y = e^{x^x} \tan^{-1} x$. $\dfrac{dy}{dx} = e^{x^x}\left(\dfrac{1}{1 + x^2} + x^x \tan^{-1} x\,(1 + \log x)\right)$

23. Being given that $y = x^3\left(1 - x^2\right)^{\frac{1}{2}}\left(1 - \dfrac{x^2}{2}\right)^{\frac{1}{2}}$: if

$$\frac{dy}{dx} = \frac{cx^2 + c'x^4 + c''x^6}{\left(1 - x^2\right)^{\frac{1}{2}}\left(1 - \frac{x^2}{2}\right)^{\frac{1}{2}}},$$

determine the values of c, c', c''.

24. $y = \log(\log x)$. $\dfrac{dy}{dx} = \dfrac{1}{x \log x}$.

25. $y = \cos^{-1} \dfrac{3 + 5\cos x}{5 + 3\cos x}$. $\dfrac{dy}{dx} = \dfrac{4}{5 + 3\cos x}$.

26. $y = \sin^{-1} \dfrac{1 - x^2}{1 + x^2}$.

27. $y = e^{ax} \sin^m rx$. $\dfrac{dy}{dx} = e^{ax} \sin^{m-1} rx\,(a \sin rx + mr \cos rx)$.

28. $y = e^{ax} \sin rx$. $\dfrac{dy}{dx} = e^{ax}\sqrt{a^2 + r^2} \sin(rx + \phi)$.

where $\tan \phi = \dfrac{r}{a}$.

29. $y = \log(\sqrt{x-a} + \sqrt{x-b})$. *Ans.* $\dfrac{dy}{dx} = \dfrac{1}{2\sqrt{(x-a)(x-b)}}$.

30. $y = 2\tan^{-1}\left(\dfrac{1-x}{1+x}\right)^{\frac{1}{2}}$.

Here $\dfrac{1-x}{1+x} = \tan^2\dfrac{y}{2} \therefore x = \cos y \therefore \dfrac{dy}{dx} = -\dfrac{1}{(1-x^2)^{\frac{1}{2}}}$.

31. $y = x^{x^n}$. $\dfrac{dy}{dx} = x^{x^n+n-1}(n\log x + 1)$.

32. $y = (1+x^2)^{\frac{m}{2}}\sin(m\tan^{-1}x)$. $\dfrac{dy}{dx} = m(1+x^2)^{\frac{m-1}{2}}\cos\{(m-1)\tan^{-1}x\}$.

33. $y = \log\sqrt{\dfrac{a\cos x - b\sin x}{a\cos x + b\sin x}}$.

34. $y = \tan^{-1}\left(\dfrac{e^x\cos x}{1+e^x}\sin x\right)$.

35. If $y = \dfrac{1}{x}$, prove the relation

$$\frac{dy}{\sqrt{1+y^4}} + \frac{dx}{\sqrt{1+x^4}} = 0.$$

36. If $u = \log\dfrac{x^2+ax+\sqrt{(x^2+ax)^2-bx}}{x^2+ax-\sqrt{(x^2+ax)^2-bx}}$ prove that $\dfrac{du}{dx}$ is of the form $\dfrac{Ax+B}{\sqrt{x^2+ax)^2-bx}}$, and determine the values of A and B.

37. Prove that $\left(\dfrac{d}{d\theta}\right).\sin\theta\cos\theta\sqrt{1-c^2\sin^2\theta} = \dfrac{A\sin^4\theta + B\sin^2\theta + C}{\sqrt{1-c^2\sin^2\theta}}$ and determine the values of A, B, C.

38. If $u = x + \dfrac{1}{2}\cdot\dfrac{x^3}{3} + \dfrac{1.3}{2.4}\dfrac{x^5}{5} + \dfrac{1.3.5}{2.4.6}\dfrac{x^7}{7} + \ldots$ *ad inf.*; find the sum of the series represented by $\dfrac{du}{dx}$. *Ans.* $(1-x^2)^{-\frac{1}{2}}$.

39. Reduce to its simplest form the expression

$$\frac{3a^2}{(x^2+a^2)^{\frac{5}{2}}(x^2+2a)^{\frac{1}{2}}} - \frac{d}{dx}\cdot\frac{x(x^2+2a)^{\frac{1}{2}}}{(x^2+a^2)^{\frac{3}{2}}}.$$

40. Differentiate

$$x^{\frac{3}{2}} + \sqrt{\frac{3+2x}{3-2x}} + \sin^{-1}\frac{2x}{1+x^2} + \log\sec x.$$

41. If $\frac{d}{dx}\,.\,\{x^p(1-x)^q(1+ax)^{-r-1}\} = x^{p-1}(1-x)^{q-1}(1+ax)^{-(r+2)}$ $\{\alpha x^2 + \beta x(1+ax) + \gamma(1+ax)^2\}$, find the values of α, β, γ.

42. Given $y = \frac{(x-1)^{\frac{4}{3}}}{(x-5)^{\frac{2}{3}}(x-2)^{\frac{3}{5}}}$; find $\frac{dy}{dx}$.

43. If $\sin y = x\sin(a+y)$, prove that $\frac{dy}{dx} = \frac{\sin^2(a+y)}{\sin a}$.

44. If $x(1+y)^{\frac{1}{2}} + y(1+x)^{\frac{1}{2}} = 0$, find $\frac{dy}{dx}$.

In this case $$x^2(1+y) = y^2(1+x),$$
$$\therefore\ x^2 - y^2 = yx(y-x),$$
or $$x + y + xy = 0,\quad \therefore\ y = -\frac{x}{1+x}.\quad \therefore\ \frac{dy}{dx} = -\frac{1}{(1+x)^2}.$$

45. $y = \log(x + \sqrt{x^2-a^2}) + \sec^{-1}\frac{x}{a}$. $\qquad \frac{dy}{dx} = \frac{1}{x}\sqrt{\frac{x+a}{x-a}}$.

46. $y = x\sin^m(\sqrt{x})$.

47. If x and y are given as functions of t by the equations

$$x = f(t);\ y = F(t);$$

find the value of $\frac{dy}{dx}$ in terms of t. $\qquad \frac{dy}{dx} = \frac{F'(t)}{f'(t)}$.

48. $$y = \cfrac{x^2}{1 + \cfrac{x^2}{1 + \cfrac{x^2}{1 + \text{\&c. } \textit{in infinitum}.}}}$$

Hence $y = \frac{x^2}{1+y}$. $\qquad \frac{dy}{dx} = -\frac{x}{\sqrt{x^2+\frac{1}{4}}}$

49. $x = e^{\frac{x-y}{y}}$.

Hence $y = \frac{x}{1+\log x}$. $\qquad \frac{dy}{dx} = \frac{\log x}{(1+\log x)^2}$.

CHAPTER II.

SUCCESSIVE DIFFERENTIATION.

33. **Successive Derived Functions.**—In the preceding chapter we have considered the process of finding the derived functions of different forms of functions of a single variable.

If the primitive function be represented by $f(x)$, then, as already stated, its *first* derived function is denoted by $f'(x)$. If this new function, $f'(x)$, be treated in the same manner, its derived function is called the *second* derived of the original function $f(x)$, and is denoted by $f''(x)$.

In like manner, the derived function of $f''(x)$ is the *third* derived of $f(x)$, and represented by $f'''(x)$, &c.

In accordance with this notation, the successive derived functions of $f(x)$ are represented by

$$f'(x),\quad f''(x),\quad f'''(x),\ \ldots\ldots\ f^{(n)}(x),$$

each of which is the derived function of the preceding.

34. **Successive Differential Coefficients.**

If $\qquad y = f(x)$, we have $\dfrac{dy}{dx} = f'(x)$.

Hence, differentiating both sides with regard to x, we get

$$\frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{d}{dx} f'(x) = f''(x).$$

Let $\qquad \dfrac{d}{dx}\left(\dfrac{dy}{dx}\right)$ be represented by $\dfrac{d^2y}{dx^2}$,

then

$$\frac{d^2y}{dx^2} = f''(x).$$

In like manner, $\dfrac{d}{dx}\left(\dfrac{d^2y}{dx^2}\right)$ is represented by $\dfrac{d^3y}{dx^3}$, and so on;

hence $$\frac{d^3y}{dx^3} = f'''(x), \text{ \&c.} \ldots \frac{d^ny}{dx^n} = f^{(n)}(x). \qquad (1)$$

The expressions

$$\frac{dy}{dx}, \frac{d^2y}{dx^2}, \frac{d^3y}{dx^3}, \ldots \frac{d^ny}{dx^n}$$

are called the *first*, *second*, *third*, . . . n^{th} differential coefficients of y regarded as a function of x. These functions are sometimes represented by

$$y', y'', y''', \ldots y^{(n)},$$

a notation which will frequently be found convenient in abbreviating the labour of forming the successive differential coefficients of a given expression. From the mode of arriving at them, the successive differential coefficients of a function are evidently the same as its successive derived functions considered in the preceding Article.

35. **Successive Differentials.**—The preceding result admits of being considered also in connexion with differentials; for, since x is the independent variable, its increment, dx, may be always taken of the *same infinitely small value.* Hence in the equation $dy = f'(x)\,dx$ of Art. 7, we may regard dx as constant, and we shall have on proceeding to the next differentiation,

$$d(dy) = dx\, d[f'(x)] = (dx)^2 f''(x),$$

since $$d[f'(x)] = f''(x)\,dx.$$

Again, representing $d(dy)$ by d^2y,

we have $$d^2y = f''(x)\,(dx)^2;$$

if we differentiate, again, we get

$$d^3y = f'''(x)\,(dx)^3;$$

and in general

$$d^ny = f^{(n)}(x)\,(dx)^n.$$

From this point of view we see the reason why $f^{(n)}(x)$ is *called the n^{th} differential coefficient* of $f(x)$.

In the preceding results, it may be observed, that, if dx be regarded as an *infinitely small quantity*, or an *infinitesimal* of the first order, $(dx)^2$ being *infinitely small in comparison with* dx, may be called an infinitely small quantity or an infinitesimal of the second order; as also d^2y, if $f''(x)$ be finite. In general, d^ny being of the same order as $(dx)^n$ is called an *infinitesimal* of the n^{th} order.

36. **Infinitesimals.**—We may premise that the expressions great and small, as well as *infinitely* great and infinitely small, are to be understood as *relative* terms. Thus, a number which is infinitely great in comparison with a *finite* number, is said to be an infinitely great, or an *infinite* number. Similarly, a number which is infinitely small in comparison with a finite number is said to be *infinitely small.* If any finite number be conceived to be divided into an infinitely great number of *equal* parts, each part will be infinitely small with regard to the finite number; and may be called an *infinitesimal* of the first order. Again, if one of these infinitesimals be conceived to be divided into an infinite number of equal parts, each of these parts is infinitely small in comparison with the former infinitesimal, and may be regarded as an *infinitesimal* of the *second* order, and so on.

Since the number by which any measurable quantity is represented, in general, depends upon the *unit* with which the quantity is compared, it follows that a finite magnitude may be represented by a very great, or by a very small number, according to the unit to which it is referred. For example, the diameter of the earth is very great in comparison with the length of one foot, but very small in comparison with the distance of the earth from the nearest fixed star, and it would, accordingly, be represented by a very large, or a very small number, according to which of these distances is assumed as the unit of comparison. Again, with respect to the latter distance taken as the unit, the diameter of the earth may be regarded as a very small magnitude of the first order, and the length of a foot as one of a higher order of smallness in comparison. Similar remarks apply to other magnitudes.

Again, in the comparison of numbers, if the fraction (one million)th or $\frac{1}{10^6}$, which is very small in comparison with unity, be regarded as a small quantity of the first order, the fraction $\frac{1}{10^{12}}$ being the same fractional part of $\frac{1}{10^6}$ that this is of 1, must be regarded as a small quantity of the second order, and so on.

The preceding is introduced solely for the *purpose of illustration*. If now, instead of the series $\frac{1}{10^6}$, $\left(\frac{1}{10^6}\right)^2$, $\left(\frac{1}{10^6}\right)^3$, . . . we consider the series $\frac{1}{n}, \frac{1}{n^2}, \frac{1}{n^3}$, . . . in which n is supposed to be increased without limit, then each term in the series is infinitely small in comparison with the preceding one, being derived from it by multiplying by the infinitely small quantity $\frac{1}{n}$. Hence, if $\frac{1}{n}$ be regarded as an infinitesimal of the first order, $\frac{1}{n^2}, \frac{1}{n^3}, \ldots \frac{1}{n^r}$, may be regarded as infinitesimals of the *second*, *third*, . . . r^{th} orders.

37. **Geometrical Illustration of Infinitesimals.**—The following geometrical results will help to illustrate the theory of infinitesimals, and also will be found of importance in the application of the Differential Calculus to the theory of curves.

Suppose two points, A, B, taken on the circumference of a circle; join B to E, the other extremity of the diameter AE, and produce EB to meet the tangent at A in D. Then since the triangles ADB and EAB are equiangular, we have

$$\frac{AB}{AD} = \frac{BE}{AE}, \text{ and } \frac{BD}{AD} = \frac{AB}{AE}.$$

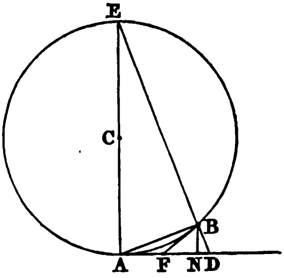

Fig. 2.

Again, when the points A, B, are infinitely near each other, BE becomes ultimately equal to AE, and, therefore, at the same time, $\frac{AB}{AD} = 1$.

Again, $\frac{BD}{AD}$ becomes infinitely small along with $\frac{AB}{AE}$, i. e. BD becomes infinitely small in comparison with AD or AB. Hence BD is an *infinitesimal of the second order* when AB is taken as one of the first order.

Also, $DE - AE$ is less than BD; accordingly, *when one side of a right-angled triangle is regarded as infinitely small of the first order, the difference between the hypothenuse and the remaining side is infinitely small of the second order.*

Next draw BN perpendicular to AD, and BF a tangent at B. Then, since $AB > AN$, we get $AD - AB < AD - AN < DN$,

$$\therefore \frac{AD-AB}{BD} < \frac{DN}{BD} < \frac{AD}{DE},$$

Consequently, $\frac{AD-AB}{BD}$ becomes infinitely small along with AD, $\therefore$ $AD - AB$ is *an infinitesimal of the third order.* Moreover, as $BF = FD$, we have $AD = AF + BF$ $\therefore$ $AF + BF - AB$ is infinitely small of the third order; but $AF + FB$ is $>$ arc AB, hence we infer that, *the difference between the length of the arc AB and its chord is an infinitely small quantity of the third order*, when *the arc is infinitely small of the first.* In like manner it can be seen that $BD - BN$ is an infinitesimal of the *fourth* order, and so on.

Again, if AB represent an elementary portion of any continuous curve, to which AF and BF are tangents, since the length of the arc AB is less than the sum of the tangents AF and BF, we may extend the result just arrived at to all such curves.

Hence, the *difference between the length of an infinitely small portion of any continuous curve and its chord is an infinitely small quantity of the third order*, i. e. the difference between them is ultimately an infinitely small quantity of the *second* order in comparison with the length of the chord.

The same results might have been established from the expansions for sin a and cos a, when a is considered as infinitely small.

If in the general case of any continuous curve, we take two points A, B on the curve, join them, and draw BE perpendicular to AB meeting in E the *normal* drawn to the curve at the point A; then all the results established above for the circle still hold. When the point B is taken infinitely near to A, the line AE becomes the diameter of the *circle of curvature* belonging to the point A; for, it is evident that the circle which passes through A and B, and has the same tangent at A as the given curve, has *a contact of the second order* with it. See "Salmon's Conics," Art. 239.

38. **Fundamental Principle of the Infinitesimal Calculus.**— We shall now proceed to enunciate the fundamental principle of the Infinitesimal Calculus as conceived by Leibnitz:* it may be stated as follows:—

If the difference between two quantities be infinitely small in comparison with either of them, then the ratio of the quantities becomes unity in the limit, and either of them can be in general replaced by the other, in any expression.

For let α, β, represent the quantities, and suppose

$$\alpha = \beta + i, \text{ or } \frac{\alpha}{\beta} = 1 + \frac{i}{\beta}.$$

Now the ratio $\frac{i}{\beta}$ becomes evanescent whenever i is infinitely small in comparison with β. This may take place in three different ways: (1) when β is finite, and i infinitely small: (2) when i is finite, and β infinitely great: (3) when β is infinitely small, and i also infinitely small of a higher order; thus, if $i = k\beta^2$, then $\frac{i}{\beta} = k\beta$, which becomes evanescent along with β.

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* This principle is stated for finite magnitudes by Leibnitz, as follows:— "Cæterum æqualia esse puto, non tantum quorum differentia est omnino nulla, sed et quorum differentia est incomparabiliter parva." . . . "Scilicet eas tantum homogeneas quantitates comparabiles esse, cum Euc. Lib. 5. defin. 5, censeo, quarum una numero sed finito multiplicata, alteram superare potest; et quæ tali quantitate non differunt, æqualia esse statuo, quod etiam Archimedes sumsit, aliique post ipsum omnes." Leibnitii Opera, Tom. 3, p. 328.

The foregoing can be identified with the fundamental principle of Newton, as laid down in his prime and ultimate ratios, Lemma I. "Quantitates, ut et quantitatum rationes, quæ ad æqualitatem tempore quovis finito constanter tendunt, et ante finem temporis illius proprius ad invicem accedunt quam pro datâ quavis differentiâ, fiunt ultimo æquales."

Accordingly, in any of the preceding cases, the fraction $\frac{\alpha}{\beta}$ becomes unity in the limit, and we can, in general, substitute α instead of β in any function containing them. Thus, an infinitely small quantity is neglected in comparison with a finite one, as their ratio is evanescent, and similarly an infinitesimal of any order may be neglected in comparison with one of a lower order.

39. **Subsidiary Principle.**—Again, if $\alpha_1 + \alpha_2 + \alpha_3 + \ldots + \alpha_n$ represent the sum of a number of infinitely small quantities, which approaches to a finite limit when n is increased indefinitely, and if $\beta_1, \beta_2, \ldots \beta_n$, be another system of infinitely small quantities, such that

$$\frac{\beta_1}{\alpha_1} = 1 + \epsilon_1, \frac{\beta_2}{\alpha_2} = 1 + \epsilon_2, \ldots \frac{\beta_n}{\alpha_n} = 1 + \epsilon_n,$$

where $\epsilon_1, \epsilon_2, \ldots \epsilon_n$, are infinitely small quantities, then the limit of the sum of $\beta_1, \beta_2, \ldots \beta_n$, is ultimately the same as that of $\alpha_1, \alpha_2, \ldots \alpha_n$.

For, from the preceding equations we have

$$\beta_1 + \beta_2 + \ldots + \beta_n = \alpha_1 + \alpha_2, + \ldots + \alpha_n + \alpha_1\epsilon_1 + \alpha_2\epsilon_2 + \ldots + \alpha_n\epsilon_n.$$

Now, if η be the greatest of the infinitely small quantities, $\epsilon_1, \epsilon_2, \ldots \epsilon_n$, we have

$$\beta_1 + \beta_2 + \ldots + \beta_n - (\alpha_1 + \alpha_2 + \ldots + \alpha_n) < \eta\,(\alpha_1 + \alpha_2 \ldots + \alpha_n),$$

but the factor $\alpha_1 + \alpha_2 + \ldots + \alpha_n$, has a finite limit, by hypothesis, and as η is infinitely small, it follows that the limit of $\beta_1 + \beta_2 + \ldots + \beta_n$ is the same as that of $\alpha_1 + \alpha_2, \ldots + \alpha_n$.

We next proceed to find the successive derived functions in some elementary examples.

40. **Derived Functions of x^m.**

Let $y = x^m$,

then $$\frac{dy}{dx} = mx^{m-1}, \frac{d^2y}{dx^2} = m\,(m-1)\,x^{m-2},$$

and in general, $$\frac{d^ny}{dx^n} = m\,(m-1)\,(m-2)\ldots(m-n+1)\,x^{m-n}.$$

D 2

If m be a positive integer, we have

$$\frac{d^m(x^m)}{dx^m} = 1 \cdot 2 \ldots (m-1)\, m.$$

and all the higher derived functions vanish.

If m be a fractional, or a negative index, then none o successive derived functions can vanish.

EXAMPLES.

1. If $u = ax^n + bx^{n-1} + cx^{n-2} + \text{\&c.}$, prove that

$$\frac{d^2u}{dx^2} = n(n-1)ax^{n-2} + (n-1)(n-2)bx^{n-3} + \text{\&c.},$$

also
$$\frac{d^nu}{dx^n} = 1 \cdot 2 \ldots n \cdot a,$$

and
$$\frac{d^{n+1}u}{dx^{n+1}} = 0.$$

2. $y = \dfrac{a}{x^n}$,

prove that
$$\frac{dy}{dx} = -\frac{na}{x^{n+1}}, \quad \frac{d^2y}{dx^2} = \frac{n(n+1)a}{x^{n+2}},$$

and
$$\frac{d^my}{dx^m} = (-1)^m \frac{n(n+1)\ldots(n+m-1)}{x^{n+m}}.$$

3. $y = 2a\sqrt{x}$.

prove that
$$\frac{dy}{dx} = \frac{a}{\sqrt{x}}, \quad \frac{d^2y}{dx^2} = -\frac{a}{2x^{\frac{3}{2}}}, \quad \frac{d^3y}{dx^3} = \frac{3}{4}\frac{a}{x^{\frac{5}{2}}},$$

$$\frac{d^{n+1}y}{dx^{n+1}} = (-1)^n \frac{3 \cdot 5 \cdot 7 \ldots (2n-1)a}{2^n \cdot x^{n+\frac{1}{2}}}.$$

41. If $y = x^3 \log x$, to find $\dfrac{d^4y}{dx^4}$.

Here
$$\frac{dy}{dx} = 3x^2 \log x + x^2,$$

also
$$\frac{d^2y}{dx^2} = 6x \log x + 3x + 2x$$

$$= 6x \log x + 5x,$$

$$\frac{d^3y}{dy^3} = 6 \log x + 6 + 5$$

$$\frac{d^4y}{dx^4} = \frac{6}{x}.$$

It might have been observed that in this case all the terms in the successive differentials which do not contain $\log x$ will disappear from the final result—thus, by the last article, $\frac{d^3(x^2)}{dx^3} = 0$, accordingly that term may be neglected; and similar reasoning applies to the other terms. The work can accordingly be simplified by neglecting such terms as we proceed.

The student will find no difficulty in applying the same mode of reasoning to the determination of the value of

$$\frac{d^ny}{dx^n}, \text{ where } y = x^{n-1} \log x.$$

For, as in the last, we may neglect as we proceed all terms which do not contain $\log x$ as a factor, and thus we get in this case,

$$\frac{d^ny}{dx^n} = \frac{(n-1) \ldots 2 \cdot 1}{x}.$$

42. Derived Functions of sin *mx*.

Let
$$y = \sin mx,$$

then
$$\frac{dy}{dx} = m \cos mx,$$

$$\frac{d^2y}{dx^2} = -m^2 \sin mx,$$

$$\left.\begin{aligned} \text{and, in general, } \frac{d^{2n}y}{dx^{2n}} &= (-1)^n m^{2n} \sin mx, \\ \frac{d^{2n+1}y}{dx^{2n+1}} &= (-1)^n m^{2n+1} \cos mx. \end{aligned}\right\} \qquad (2)$$

43. **Derived Functions of e^{ax}.**

Let $y = e^{ax}$,

$$\text{then} \qquad \frac{dy}{dx} = ae^{ax}, \quad \frac{d^2y}{dx^2} = a^2 e^{ax}, \ldots \frac{d^ny}{dx^n} = a^n e^{ax}. \qquad (3)$$

This result may be written in the form

$$\left(\frac{d}{dx}\right)^n e^{ax} = a^n e^{ax}, \qquad (4)$$

where the symbol $\left(\frac{d}{dx}\right)^n$ denotes that the process of differentiation is applied n times in succession to the function e^{ax}.

In general, adopting the same notation, we have

$$\left\{A_0 \left(\frac{d}{dx}\right)^n + A_1 \left(\frac{d}{dx}\right)^{n-1} + A_2 \left(\frac{d}{dx}\right)^{n-2} + \&c. + A_n\right\} e^{ax}$$

$$= A_0 \left(\frac{d}{dx}\right)^n e^{ax} + A_1 \left(\frac{d}{dx}\right)^{n-1} e^{ax} + A_2 \left(\frac{d}{dx}\right)^{n-2} e^{ax} + \&c.$$

$$= A_0 a^n e^{ax} + A_1 a^{n-1} e^{ax} + A_2 a^{n-2} e^{ax} + \&c.$$

$$= \left[A_0 a^n + A_1 a^{n-1} + A_2 a^{n-2} + \&c. + A_n\right] e^{ax}.$$

This result, if $\phi(x)$ denote the expression

$$A_0 x^n + A_1 x^{n-1} + \ldots A_n,$$

may be written in the form

$$\phi\left(\frac{d}{dx}\right) e^{ax} = \phi(a) e^{ax}; \qquad (5)$$

in which $\phi(a)$ is supposed to contain only *positive integral* powers of a.

44. **To find the n^{th} Differential Coefficient of** $e^{ax}\cos rx$.—Let y represent the proposed expression,

then
$$\frac{dy}{dx} = ae^{ax}\cos rx - re^{ax}\sin rx$$

$$= e^{ax}(a\cos rx - r\sin rx);$$

if $\tan\phi = \frac{r}{a}$, we have $r = \sin\phi\sqrt{a^2+r^2}$, and $a = \cos\phi\sqrt{a^2+r^2}$,

hence we get

$$\frac{dy}{dx} = (a^2+r^2)^{\frac{1}{2}}e^{ax}\cos(rx+\phi).$$

Again

$$\frac{d^2y}{dx^2} = (a^2+r^2)^{\frac{1}{2}}e^{ax}[a\cos(rx+\phi) - r\sin(rx+\phi)]$$

$$= (a^2+r^2)e^{ax}\cos(rx+2\phi).$$

By a similar process it is easily seen that we have in general when n is any positive integer,

$$\frac{d^ny}{dx^n} = (a^2+r^2)^{\frac{n}{2}}e^{ax}\cos(rx+n\phi). \qquad (6).$$

45. **If** $y = e^{a\sin^{-1}x}$ **to prove that**

$$(1-x^2)\frac{d^2y}{dx^2} - x\frac{dy}{dx} = a^2y.$$

Here we have

$$\log y = a\sin^{-1}x, \therefore \frac{1}{y}\frac{dy}{dx} = \frac{a}{\sqrt{1-x^2}},$$

or
$$\sqrt{1-x^2}\frac{dy}{dx} = ay,$$

on squaring both sides this becomes

$$(1-x^2)\left(\frac{dy}{dx}\right)^2 = a^2y^2.$$

Differentiate a second time, divide by $2\dfrac{dy}{dx}$, and we get the required result.

46. **Theorem of Leibnitz.**—To find the n^{th} differential coefficient of the product of two functions of x. Let $y = uv$, then adopting the notation of Art. 34, we write

$$y', u', v', \text{ for } \frac{dy}{dx}, \frac{du}{dx}, \text{ and } \frac{dv}{dx},$$

and similarly, y'', u'', v'', &c., for the second and higher derived functions—thus,

$$y^{(n)} = \frac{d^ny}{dx^n}, \; u^{(n)} = \frac{d^nu}{dx^n}, \text{ \&c.}$$

Now, if we differentiate the equation, $y = uv$, we have

$$y' = uv' + vu', \text{ by Art. 13.}$$

The next differentiation gives

$$y'' = uv'' + u'v' + v'u' + vu'' = uv'' + 2u'v' + vu''.$$

The third differentiation gives

$$\begin{aligned} y''' &= uv''' + u'v'' + 2u'v'' + 2u''v' + v'u'' + vu''' \\ &= uv''' + 3u'v'' + 3u''v' + vu''', \end{aligned}$$

in which the coefficients are the same as those in the expansion of $(a + b)^3$.

Suppose that the same law holds for the n^{th} differential coefficient and that

$$y^{(n)} = uv^{(n)} + nu'v^{(n-1)} + \frac{n(n-1)}{1 \cdot 2} u''v^{(n-2)} + \text{\&c.}, \\ + nu^{(n-1)}v' + u^{(n)}v,$$

then, differentiating again, we get

$$\begin{aligned} y^{(n+1)} &= uv^{(n+1)} + u'v^{(n)} + n\left(u'v^{(n)} + u''v^{(n-1)}\right) \\ &+ \frac{n(n-1)}{2}\left(u''v^{(n-1)} + u'''v^{(n-2)}\right) + \text{\&c.} \; . \; . \; . + u^{(n+1)}v. \\ &= uv^{(n+1)} + (n+1)\,u'v^{(n)} + \frac{(n+1)n}{1 \cdot 2} u''v^{(n-1)} + \text{\&c.} \; . \; . \; . \end{aligned}$$

in which it can be easily seen that the coefficients follow the law of the Binomial Expansion.

Accordingly, if this law hold for any integer value of n, it holds for the next higher integer; but we have shown that it holds when $n = 3$, therefore, it holds for $n = 4$, &c.

Hence it holds for all positive integer values of n.

In the ordinary notation the preceding result becomes

$$\frac{d^n(uv)}{dx^n} = u\frac{d^nv}{dx^n} + n\frac{du}{dx}\frac{d^{n-1}v}{dx^{n-1}} + \frac{n(n-1)}{1 \cdot 2}\frac{d^2u}{dx^2}\frac{d^{n-2}v}{dx^{n-2}} + \&c. + v\frac{d^nu}{dx^n}. \tag{7}$$

47. **To prove that**

$$\left(\frac{d}{dx}\right)^n (e^{ax}u) = e^{ax}\left(a + \frac{d}{dx}\right)^n u. \tag{8}$$

Let $v = e^{ax}$ in the preceding theorem;

then, since $\qquad \dfrac{dv}{dx} = ae^{ax}, \ \dfrac{d^2v}{dx^2} = a^2e^{ax}, \ldots \dfrac{d^nv}{dx^n} = a^ne^{ax},$

we have

$$\left(\frac{d}{dx}\right)^n (e^{ax}u) = e^{ax}\left(a^nu + na^{n-1}\frac{du}{dx} + \frac{n(n-1)}{1 \cdot 2}a^{n-2}\frac{d^2u}{dx^2} + \&c. + \frac{d^nu}{dx^n}\right);$$

which may be written in the form

$$\left(\frac{d}{dx}\right)^n (e^{ax}u) = e^{ax}\left\{a^n + na^{n-1}\frac{d}{dx} + \frac{n(n-1)}{1 \cdot 2}a^{n-2}\left(\frac{d}{dx}\right)^2 + \&c. + \left(\frac{d}{dx}\right)^n\right\}u,$$

or

$$\left(\frac{d}{dx}\right)^n (e^{ax}u) = e^{ax}\left(a + \frac{d}{dx}\right)^n u;$$

where the symbolical expression $\left(a + \dfrac{d}{dx}\right)^n$ is supposed to be developed by the Binomial Theorem and $\dfrac{du}{dx}, \ \dfrac{d^2u}{dx^2} \ldots \dfrac{d^ru}{dx^r}$ substituted for $\left(\dfrac{d}{dx}\right)u, \ \left(\dfrac{d}{dx}\right)^2 u, \ \left(\dfrac{d}{dx}\right)^r u$ in the resulting expansion.

48. **In general,** if $\phi(a)$ represent any expression involving only *positive integral* powers of a, we shall have

$$\phi\left(\frac{d}{dx}\right) . e^{ax}u = e^{ax}\phi\left(a + \frac{d}{dx}\right) u. \qquad (9)$$

For let $\phi\left(\frac{d}{dx}\right)$ when expanded be of the form

$$A_0\left(\frac{d}{dx}\right)^n + A_1\left(\frac{d}{dx}\right)^{n-1} + \ldots + A_n,$$

then the preceding formula holds for each of the component terms, and, accordingly, it holds for the sum of all the terms, ∴ &c.

The result admits also of being written in the form

$$\phi\left(a + \frac{d}{dx}\right) . u = e^{-ax}\phi\left(\frac{d}{dx}\right)(e^{ax}u).$$

This symbolic equation is of importance in the solution of differential equations with constant coefficients. See "Boole's Differential Equations," chap. XVI.

49. **If** $y = \sin^{-1}x$, **to prove that**

$$(1 - x^2)\frac{d^{n+2}y}{dx^{n+2}} - (2n + 1)x\frac{d^{n+1}y}{dx^{n+1}} - n^2\frac{d^ny}{dx^n} = 0. \qquad (10)$$

Here $\frac{dy}{dx} = \frac{1}{\sqrt{1 - x^2}}$, or $(1 - x^2)^{\frac{1}{2}}\frac{dy}{dx} = 1$;

hence, by differentiation

$$(1 - x^2)^{\frac{1}{2}}\frac{d^2y}{dx^2} - \frac{x\frac{dy}{dx}}{(1 - x^2)^{\frac{1}{2}}} = 0.$$

or

$$(1 - x^2)\frac{d^2y}{dx^2} - x\frac{dy}{dx} = 0. \qquad (11)$$

Again, by Leibnitz's Theorem, we have

$$\left(\frac{d}{dx}\right)^n . \left\{(1 - x^2)\frac{d^2y}{dx^2}\right\} = (1 - x^2)\frac{d^{n+2}y}{dx^{n+2}} - 2nx\frac{d^{n+1}y}{dx^{n+1}} - n(n - 1)\frac{d^ny}{dx^n}.$$

Also

$$\left(\frac{d}{dx}\right)^n . \left\{x\frac{dy}{dx}\right\} = x\frac{d^{n+1}y}{dx^{n+1}} + n\frac{d^ny}{dx^n}.$$

On subtracting the latter expression from the former, we obtain the required result by (11).

If $x = 0$ in formula (10), it becomes

$$\left(\frac{d^{n+2}y}{dx^{n+2}}\right)_0 - n^2\left(\frac{d^ny}{dx^n}\right)_0 = 0,$$

where $\left(\frac{d^ny}{dx^n}\right)_0$ represents the value of $\frac{d^ny}{dx^n}$ when x becomes cypher.

Also since $\left(\frac{dy}{dx}\right)_0 = 1$, we get when n is an *odd* integer,

$$\left(\frac{d^{n+2}y}{dx^{n+2}}\right)_0 = 1^2 . 3^2 . 5^2 \ldots . n^2.$$

Again we have $\left(\frac{d^2y}{dx^2}\right)_0 = 0$; consequently, when n is an *even* integer we have $\left(\frac{d^ny}{dx^n}\right)_0 = 0$.

50 **If** $y = (1 + x^2)^{\frac{m}{2}} \sin (m \tan^{-1} x)$, **to prove that**

$$(1 + x^2) \frac{d^2y}{dx^2} - 2 (m - 1) x \frac{dy}{dx} + m(m - 1) y = 0. \qquad (12)$$

Here

$$\frac{dy}{dx} = mx (1 + x^2)^{\frac{m}{2} - 1} \sin (m \tan^{-1} x) + m (1 + x^2)^{\frac{m}{2} - 1} \cos (m \tan^{-1} x),$$

or

$$(1 + x^2)\frac{dy}{dx} = mx (1 + x^2)^{\frac{m}{2}} . \sin (m \tan^{-1} x) + m (1 + x^2)^{\frac{m}{2}} \cos (m \tan^{-1} x)$$

$$= mxy + m (1 + x^2)^{\frac{m}{2}} \cos (m \tan^{-1} x);$$

$$\therefore\ (1 + x^2)^{\frac{m}{2}} \cos (m \tan^{-1} x) = \frac{1 + x^2}{m} \frac{dy}{dx} - xy.$$

The required result is obtained by differentiating the last equation, and eliminating $\cos (m \tan^{-1} x)$ and $\sin (m \tan^{-1} x)$ by aid of the two former.

Again, applying Leibnitz's Theorem as in the last Article, we get, in general—

$$(1+x^2)\frac{d^{n+2}y}{dx^{n+2}} + 2(n-m+1)x\frac{d^{n+1}y}{dx^{n+1}} + (n-m)(n-m+1)\frac{d^ny}{dx^n} = 0.$$

Hence, when $x = 0$, we have

$$\left(\frac{d^{n+2}y}{dx^{n+2}}\right)_0 + (n-m)(n-m+1)\left(\frac{d^ny}{dx^n}\right)_0 = 0.$$

Moreover, as when $x = 0$, we have $y = 0$, and $\frac{dy}{dx} = m$; it follows from the preceding that,

$$\left(\frac{d^{2n}y}{dx^{2n}}\right)_0 = 0; \left(\frac{d^{2n+1}y}{dx^{2n+1}}\right)_0 = (-1)^n m(m-1)\,..\,(m-2n)\,. \quad (13)$$

For a complete discussion of this, and other analogous expressions, the student is referred to Bertrand, Traité de Calcul Différentiel, p. 144, &c.

EXAMPLES.

1. $y = x^4 \log x$, prove that $\frac{d^6y}{dx^6} = -\frac{\lfloor 4}{x^2}$.

2. $y = x \log x$, „ $\frac{d^ny}{dx^n} = (-1)^n \frac{1 . 2 \ldots (n-2)}{x^{n-1}}$.

3. $y = x^x$, „ $\frac{d^2y}{dx^2} = x^x (1 + \log x)^2 + x^{x-1}$.

4. $y = \log (\sin x)$, „ $\frac{d^3y}{dx^3} = \frac{2 \cos x}{\sin^3 x}$.

5. $y = \tan^{-1} \frac{\sqrt{1+x^2} - 1}{x} + \tan^{-1} \frac{2x}{1-x^2}$, „ $\frac{d^2y}{dx^2} = -\frac{5x}{(1+x^2)^2}$.

6. $y = x^4 \log (a^x)$, „ $\frac{d^5y}{dx^5} = \frac{\lfloor 4}{x}$.

7. $y = \log \sqrt{\frac{1 + x\sqrt{2} + x}{1 - x\sqrt{2} + x^2}} + \tan^{-1} \frac{x\sqrt{2}}{1-x^2}$, „ $\frac{d^2y}{dx^2} = -\frac{8\sqrt{2} . x^3}{(1+x^4)^2}$.

8. $y = e^{rx} \sin x$, „ $\frac{d^ny}{dx^n} = \frac{e^{rx} \sin (x + n\phi)}{\sin^n \phi}$.

where $\tan \phi = \frac{1}{r}$.

9. If $y = e^{ax} x^r$, prove that

$$\frac{d^ny}{ax^n} = e^{ax} \left[a^n x^r + n r a^{n-1} x^{r-1} + \frac{n(n-1) r (r-1)}{1 . 2} a^{n-2} x^{r-2} + \ldots \right]$$

nd
$$\left(\frac{d}{dx}\right)^n (e^{ax} x^r) = \left(\frac{a}{x}\right)^{n-r} \left(\frac{d}{dx}\right)^r (e^{ax} x^n).$$

10. If $y = a \cos (\log x) + b \sin (\log x)$,

rove that
$$x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + y = 0.$$

11. If $y = \cos(m \cos^{-1} x)$,

prove that
$$(1 - x^2)\frac{d^2y}{dx^2} - x\frac{dy}{dx} + m^2y = 0.$$

12. Prove that the equation
$$(1 - x^2)\frac{d^2y}{dx^2} - x\frac{dy}{dx} + a^2y = 0,$$

is satisfied by either of the following values of y:
$$y = \cos(a \sin^{-1}x), \text{ or } y = e^{a\sqrt{-1}\sin^{-1}x}.$$

13. Being given that $y = (x + \sqrt{x^2 - 1})^m$,

prove that
$$(x^2 - 1)\frac{d^2y}{dx^2} + x\frac{dy}{dx} - m^2y = 0.$$

14. If $y = \sin(\sin x)$,

prove that
$$\frac{d^2y}{dx^2} + \frac{dy}{dx}\tan x + y\cos^2 x = 0.$$

15. If $y = \sin(m \sin^{-1}x)$,

prove that
$$\left(\frac{d^{2n+2}y}{dx^{2n+2}}\right)_0 + (m^2 - 4n^2)\left(\frac{d^{2n}y}{dx^{2n}}\right)_0 = 0,$$

where $\left(\frac{d^{2n}y}{dx^{2n}}\right)_0$ denotes the value of the function when $x = 0$, as in Art. 4

16. If $y = A\cos nx + B\sin nx$; prove that $\left(\frac{d^2}{dx^2} + n^2\right)y = 0$.

17. If $y = \frac{1}{a^2 + x^2}$; find $\frac{d^ny}{dx^n}$.

Since $\frac{1}{a^2 + x^2} = \frac{1}{2a(-1)^{\frac{1}{2}}}\left[\frac{1}{x - a(-1)^{\frac{1}{2}}} - \frac{1}{x + a(-1)^{\frac{1}{2}}}\right]$, we get

$$\frac{d^ny}{dx^n} = \frac{1}{2a(-1)^{\frac{1}{2}}}\left(\frac{d}{dx}\right)^n \cdot \frac{1}{x - a(-1)^{\frac{1}{2}}} - \frac{1}{2a(-1)^{\frac{1}{2}}}\left(\frac{d}{dx}\right)^n \cdot \frac{1}{x + a(-1)^{\frac{1}{2}}},$$

$$= \frac{(-1)^n\, 1.2\ldots n}{2a(-1)^{\frac{1}{2}}}\left[\frac{1}{(x - a(-1)^{\frac{1}{2}})^{n+1}} - \frac{1}{(x + a(-1)^{\frac{1}{2}})^{n+1}}\right],$$

$$= \frac{(-1)^n \lfloor\underline{n}}{2a(-1)^{\frac{1}{2}}}\left[\frac{(x + a(-1)^{\frac{1}{2}})^{n+1} - (x + a(-1)^{\frac{1}{2}})^{n+1}}{(x^2 + a^2)^{n+1}}\right].$$

Let $\dfrac{a}{x} = \tan\phi$, then $a = \sqrt{a^2 + x^2}\sin\phi$, $x = \sqrt{a^2 + x^2}\cos\phi$,

hence $$(x + a(-1)^{\frac{1}{2}})^{n+1} = (a^2 + x^2)^{\frac{n+1}{2}} \,.\, (\cos\phi + (-1)^{\frac{1}{2}}\sin\phi)^{n+1}$$

$$= (a^2 + x^2)^{\frac{n+1}{2}} \left\{\cos(n+1)\phi + (-1)^{\frac{1}{2}}\sin(n+1)\phi\right\}.$$

and we get finally,

$$\frac{d^n y}{dx^n} = (-1)^n \frac{\lfloor\!\underline{n} \,.\, \sin(n+1)\phi \,.\, \sin^{n+1}\phi}{a^{n+2}}.$$

18. If $y = \tan^{-1}\dfrac{x}{a}$, to find $\dfrac{d^n y}{dx^n}$.

since $\dfrac{dy}{dx} = \dfrac{a}{(a^2 + x^2)}$, this is reduced to the preceding, and we get

$$\frac{d^n y}{dx^n} = (-1)^{n-1} \frac{\lfloor\!\underline{n-1} \,.\, \sin n\phi \sin^n\phi}{a^n};$$

moreover, since $\phi = \tan^{-1}\dfrac{a}{x}$, we have $\phi = \dfrac{\pi}{2} - y$, and consequently

$$\frac{d^n y}{dx^n} = (-1)^n \frac{\lfloor\!\underline{n-1} \,.\, \cos^n y \,.\, \sin\left(n\dfrac{\pi}{2} - ny\right)}{a^{n-1}} = (-1)^n \frac{\lfloor\!\underline{n-1} \,.\, a\sin\left(n\dfrac{\pi}{2} - n\tan^{-1}\dfrac{x}{a}\right)}{(a^2 + x^2)^{\frac{n}{2}}}$$

19. If $y = \dfrac{x}{a^2 + x^2}$, to find $\dfrac{d^n y}{dx^n}$.

Since $$\frac{x}{a^2 + x^2} = \frac{1}{2}\left|\frac{1}{x + a\sqrt{-1}} + \frac{1}{x - a\sqrt{-1}}\right|$$

we get $$\frac{d^n y}{dx^n} = (-1)^n \frac{\lfloor\!\underline{n} \,.\, \sin^{n+1}\theta\cos(n+1)\theta}{a^{n+1}},$$

where $\theta = \tan^{-1}\dfrac{a}{x}$.

20. If $u = (\sin^{-1}x)^2$,

prove that $$(1 - x^2)\frac{d^2 u}{dx^2} - x\frac{du}{dx} = 2.$$

21. Prove from the preceding, that

$$(1 - x^2)\frac{d^{n+2}u}{dx^{n+2}} - (2n + 1)\,x\,\frac{d^{n+1}u}{dx^{n+1}} - n^2\,\frac{d^nu}{dx^n} = 0\,;$$

and
$$\left(\frac{d^{n+2}u}{dx^{n+2}}\right)_0 = n^2\left(\frac{d^nu}{dx^n}\right)_0.$$

22. In example 19, prove that when $x = 0$,

$$\left(\frac{d^{2n}y}{dx^{2n}}\right)_0 = \frac{(-1)^n\,\underline{|n-1}}{a^{n\cdot 1}},\ \text{and}\ \left(\frac{d^{2n-1}y}{dx^{2n-1}}\right)_0 = 0.$$

23. Given $y = \dfrac{ax + b}{x^2 - c}$, find $\dfrac{d^ny}{dx^n}$.

24. $y = e^{ax}\sin bx$, prove $\dfrac{d^2y}{dx^2} - 2a\,\dfrac{dy}{dx} + (a^2 + b^2)\,y = 0.$

CHAPTER III.

DEVELOPMENT OF FUNCTIONS.

51. **Lemma.**—If u be a function of $x + y$ which is finite and continuous for all values between the limits a and b of $x + y$, then for all such values, we shall have

$$\frac{du}{dx} = \frac{du}{dy}.$$

For, let $u = f(x + y)$, then if x become $x + h$,

$$\frac{du}{dx} = \text{limit of } \frac{f(x + y + h) - f(x + y)}{h}$$

when h is infinitely small.

Similarly, if y become $y + h$, we have

$$\frac{du}{dy} = \text{limit of } \frac{f(x + y + h) - f(x + y)}{h},$$

which is the same expression as before.

Hence
$$\frac{du}{dx} = \frac{du}{dy}.$$

Otherwise thus:—Let $z = (x + y)$, then $u = f(z)$,

$$\frac{dz}{dx} = 1, \text{ and } \frac{dz}{dy} = 1;$$

$$\frac{du}{dx} = \frac{du}{dz}\frac{dz}{dx} = f'(z);$$

$$\frac{du}{dy} = \frac{du}{dz}\frac{dz}{dy} = f'(z) = \frac{du}{dx}.$$

52. If $f(x + y)$ be a continuous function which does not become infinite when $y = 0$, its expansion in powers of y can contain *no negative* powers: for, suppose it contains a term of the form My^{-m}, where M is independent of y, this term would become infinite when $y = 0$: but the given function in that case reduces to $f(x)$: hence, we should have $f(x) = \infty$, which is contrary to our hypothesis. Consequently, the expansion of $f(x + y)$ can contain only positive powers of y.

Again, if $f(x)$ and its successive derived functions be *finite* and continuous, the expansion of $f(x + y)$ can contain no *fractional* power of y. For, if it contain a term of the form $Py^{n+\frac{p}{q}}$ where $\frac{p}{q}$ is a proper fraction, then its $(n + 1)^{th}$ derived function with respect to y would contain y with a *negative* index, and, accordingly, would become *infinite* when $y = 0$; which is contrary to our hypothesis.

Hence, with the conditions expressed above, the expansion of $f(x + y)$ can contain only *positive integral* powers of y.

53. **Taylor's Expansion of** $f(x + y)$.—If the function $f(x + y)$ be capable of being expanded in powers of y, by the preceding this expansion must be of the form

$$f(x+y) = P_0 + P_1 y + P_2 y^2 + \&c. + P_n y^n + \&c.,$$

where $P_0, P_1 \ldots P_n$ are supposed to be finite and continuous functions of x.

When $y = 0$, this expansion reduces to $f(x) = P_0$.

Let $u = f(x + y)$, then by differentiation,

$$\frac{du}{dx} = \frac{dP_0}{dx} + y\frac{dP_1}{dx} + y^2\frac{dP_2}{dx} + \ldots + y^n\frac{dP_n}{dx} + \&c.$$

$$\frac{du}{dy} = P_1 + 2P_2 y + 3P_3 y^2 + \&c.$$

Now, in order that these series should be *identical* for all values of y, the coefficients of like powers must be equal. Accordingly we must have

$$P_1 = \frac{dP_0}{dx} = \frac{df(x)}{dx} = f'(x).$$

$$P_2 = \frac{1}{1 \cdot 2}\frac{dP_1}{dx} = \frac{1}{1 \cdot 2}\frac{d^2 f(x)}{dx^2} = \frac{1}{1 \cdot 2}f''(x).$$

$$P_3 = \frac{1}{3}\frac{dP_2}{dx} = \frac{1}{1 \cdot 2 \cdot 3}\frac{d^3 f(x)}{dx^3} = \frac{1}{1 \cdot 2 \cdot 3} f'''(x),$$

and, in general,

$$P_n = \frac{1}{1 \cdot 2 \ldots n}\frac{d^n \cdot f(x)}{dx^n} = \frac{1}{1 \cdot 2 \ldots n} f^{(n)}(x).$$

Accordingly, when $f(x)$ and its successive derived functions are finite and continuous, we have

$$f(x+y) = f(x) + \frac{y}{1} f'(x) + \frac{y^2}{1 \cdot 2} f'(x) + \ldots + \frac{y^n}{\lfloor n} f^{(n)}(x) + \ldots \quad (1)$$

This expansion is called Taylor's Theorem, having been first published, in 1715, by Dr. Brook Taylor in his *Methodus Incrementorum.*

It may also be written in the form

$$'(x+y) = f(x) + \frac{y}{1}\frac{df(x)}{dx} + \frac{y^2}{1 \cdot 2}\frac{d^2 f(x)}{dx^2} \ldots + \frac{y^n}{\lfloor n}\frac{d^n f(x)}{dx^n} + \ldots \quad (2)$$

r if $u = f(x)$, and $u_1 = f(x+y)$,

$$u_1 = u + \frac{y}{1}\frac{du}{dx} + \frac{y^2}{1 \cdot 2}\frac{d^2 u}{dx^2} + \ldots + \frac{y^n}{\lfloor n}\frac{d^n u}{dx^n} + \&c. \quad (3)$$

To complete the preceding proof, it will be necessary to btain an expression for the limit of the sum of the series fter n terms, in order to determine whether the series is con-ergent or divergent. We postpone this discussion for the resent, and shall proceed to illustrate the Theorem by showng that the expansions usually given in elementary treatises n Algebra and Trigonometry are particular cases of it.

54. **The Binomial Theorem.**—Let $u = (x+y)^n$; ere $f(x) = x^n$, therefore, by Art. 40,

$$f'(x) = nx^{n-1}, \ldots f^{(r)}(x) = n(n-1) \ldots (n-r+1)x^{n-r}.$$

Hence the expansion becomes

$$(x+y)^n = x^n + \frac{n}{1}x^{n-1}y + \frac{n(n-1)}{1 \cdot 2}x^{n-2}y^2 + \ldots$$

$$+ \frac{n(n-1)\ldots(n-r+1)}{1 \cdot 2 \ldots r}x^{n-r}y^r + \&c. \qquad (4)$$

If n be a positive integer this consists of a finite number of terms; we shall subsequently examine the validity of the expansion when applied to the case where n is negative or fractional.

55. **The Logarithmic Series.**—To expand $\log(x+y)$.

Here $$f(x) = \log(x),\ f'(x) = \frac{1}{x},\ f''(x) = -\frac{1}{x^2},$$

$$f'''(x) = \frac{2}{x^3}, \ldots f^{(n)}(x) = (-1)^{n-1}\frac{1 \cdot 2 \ldots (n-1)}{x^n}.$$

Accordingly

$$\log(x+y) = \log x + \frac{y}{x} - \frac{1}{2}\frac{y^2}{x^2} + \frac{1}{3}\frac{y^3}{x^3} - \frac{1}{4}\frac{y^4}{x^4} + \&c.$$

If $x = 1$, this series becomes

$$\log(1+y) = \frac{y}{1} - \frac{y^2}{2} + \frac{y^3}{3} - \ldots (-1)^{n-1}\frac{y^n}{n}\ \&c. \qquad (5)$$

When taken to the base a, we get, by Art. 29,

$$\log_a(1+y) = M\left(\frac{y}{1} - \frac{y^2}{2} + \frac{y^3}{3} - \frac{y^4}{4} + \&c.\right) \qquad (6)$$

56. **To expand** $\sin(x+y)$.

Here $$f(x) = \sin x,\ f'(x) = \cos x,$$
$$f''x = -\sin x,\ f'''(x) = -\cos x,\ \&c.$$

Hence

$$\sin(x+y) = \sin x\left(1 - \frac{y^2}{1 \cdot 2} + \frac{y^4}{1 \cdot 2 \cdot 3 \cdot 4} - \&c. \pm \frac{y^{2n}}{\underline{\lvert 2n}} \ldots\right)$$

$$+ \cos x\left(\frac{y}{1} - \frac{y^3}{1 \cdot 2 \cdot 3} + \frac{y^5}{1 \cdot 2 \cdot 3 \cdot 4 \cdot 5} \ldots - \pm \frac{y^{2n-1}}{\underline{\lvert 2n-1}} \ldots\right) \qquad (7)$$

As the preceding series is supposed to hold for all values, it must hold when $x = 0$, in which case it becomes

$$\sin y = \frac{y}{1} - \frac{y^3}{1 \cdot 2 \cdot 3} + \frac{y^5}{1 \cdot 2 \cdot 3 \cdot 4 \cdot 5} - \&c. \qquad (8)$$

Similarly, if $x = \frac{\pi}{2}$, we get

$$\cos y = 1 - \frac{y^2}{1 \cdot 2} + \frac{y^4}{1 \cdot 2 \cdot 3 \cdot 4} - \&c. \qquad (9)$$

We thus arrive at the well-known expansions[*] for the sine and the cosine of an angle, in terms of its circular measure.

57. **Maclaurin's Theorem.**—If we make $x = 0$, in Taylor's expansion, it becomes

$$f(y) = f(0) + f'(0)\frac{y}{1} + f''(0)\frac{y^2}{1 \cdot 2} + \,.\,.\, f^{(n)}(0)\frac{y^n}{\underline{|n}} + \,.\,. \qquad (10)$$

Where $f(0) \ldots f^{(n)}(0)$ represent the values which $f(x)$ and its successive derived functions assume, when $x = 0$.

Substitute x for y in the preceding series and it becomes

$$f(x) = f(0) + \frac{x}{1}f'(0) + \frac{x^2}{1 \cdot 2}f''(0) + \ldots + \frac{x^n}{\underline{|n}}f^{(n)}(0) + \&c.$$

This result may be established otherwise thus; adopting the same limitation as in the case of Taylor's Theorem.

Assume $f(x) = A + Bx + Cx^2 + Dx^3 + Ex^4 + \&c.$

hen $f'(x) = B + 2Cx + 3Dx^2 + 4Ex^3 + \&c.$

$f''(x) = 2C + 3 \cdot 2\,Dx + 4 \cdot 3Ex^2 + \&c.$

$f'''(x) = 3 \cdot 2D + 4 \cdot 3 \cdot 2Ex + \&c.$

Hence, making $x = 0$ in each of these equations, we get

$$f(0) = A, f'(0) = B, \frac{f''(0)}{1 \cdot 2} = C, \frac{f'''(0)}{1 \cdot 2 \cdot 3} = D, \&c.$$

hence we obtain the same series as before.

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[*] *These expansions are due to* Newton.

The preceding expansion is usually called Maclaurin's* Theorem; it was, however, previously given by Stirling, and is, as shown already, but a particular case of Taylor's series—we proceed to illustrate it by a few examples:—

58. **Exponential Series.**—Let $y = a^x$.

Here $f(x) = a^x$. Hence $f(0) = 1$.

$f'(x) = a^x \log a$. „ $f'(0) = \log a$.

$f''(x) = a^x (\log a)^2$. „ $f''(0) = (\log a)^2$.

$f^{(n)}(x) = a^x (\log a)^n$. „ $f^{(n)}(0) = (\log a)^n$.

and the expansion is

$$a^x = 1 + \frac{(x \log a)}{1} + \frac{(x \log a)^2}{1 \cdot 2} + \ldots + \frac{(x \log a)^n}{1 \cdot 2 \ldots n} + \&c. \quad (11)$$

If e the base of the Napierian system of Logarithms be substituted for a, the preceding expansion becomes

$$e^x = 1 + \frac{x}{1} + \frac{x^2}{1 \cdot 2} + \ldots + \frac{x^n}{1 \cdot 2 \ldots n} + \ldots \quad (12)$$

If $x = 1$ this gives for e the same value as that adopted in Art. (29), viz.:

$$e = 1 + \frac{1}{1} + \frac{1}{1 \cdot 2} + \frac{1}{1 \cdot 2 \cdot 3} + \frac{1}{1 \cdot 2 \cdot 3 \cdot 4} + \ldots$$

59. **Expansion of** $\sin x$ **and** $\cos x$ by Maclaurin's Theorem. Let $f(x) = \sin x$, then

$$f(0) = 0,\ f'(0) = 1,\ f''(0) = 0,\ f'''(0) = -1,\ \&c.$$

and we get

$$\sin x = \frac{x}{1} - \frac{x^3}{1 \cdot 2 \cdot 3} + \frac{x^5}{1 \cdot 2 \cdot 3 \cdot 4 \cdot 5} - \&c. \ldots$$

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* Maclaurin laid no claim to the theorem which is known by his name, for, after proving it, he adds—This theorem was given by Dr. Taylor, *method. increm.*

In like manner

$$\cos x = 1 - \frac{x^2}{1 \cdot 2} + \frac{x^4}{1 \cdot 2 \cdot 3 \cdot 4} - \ldots$$

the same expansions as already arrived at in Art. 56.

Since $\sin(-x) = -\sin x$, we might have inferred at once that the expansion for $\sin x$ in terms of x can only consist of *odd* powers of x. Similarly, as $\cos(-x) = \cos x$, the expansion of $\cos x$ can only contain *even* powers.

In general, if $F(x) = F(-x)$, the development of $F(x)$ can only consist of *even* powers of x. If $F(-x) = -F(x)$, the expansion can contain *odd* powers of x only.

Thus, the expansions of $\tan x$, $\sin^{-1}x$, $\tan^{-1}x$, &c., can contain no even powers of x; those of $\cos x$, $\sec x$, &c. no odd powers.

60. **Huygens' Approximation to length of Circular Arc.**[*]— If A be the chord of any circular arc, and B that of half the arc; then the length of the arc is equal to $\frac{8B - A}{3}$, q. p.

For, let R be the radius of the circle, and L the length of the arc; and we have

$$\frac{A}{R} = 2 \sin \frac{L}{2R}, \quad \frac{B}{R} = 2 \sin \frac{L}{4R},$$

hence, by (8)

$$A = L - \frac{L^3}{2 \cdot 3 \cdot 4 \cdot R^2} + \frac{L^5}{2 \cdot 3 \cdot 4 \cdot 5 \cdot 16 \cdot R^4} - \&c.$$

$$8B = 4L - \frac{L^3}{2 \cdot 3 \cdot 4 \cdot R^2} + \frac{L^5}{2 \cdot 3 \cdot 4 \cdot 5 \cdot 64 \cdot R^4} + \&c.$$

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[*] This important approximation is due to Huygens. The demonstration given above is that of Newton, and is given by him as an application of his expansion for the sine of an angle. *Vid. Epis.* Prior ad Oldenburgium.

consequently, neglecting powers of $\frac{L}{R}$ beyond the fourth, we get

$$\frac{8B-A}{3} = L\left(1 - \frac{L^4}{7680\,R^4}\right). \tag{13}$$

Hence, for an arc equal in length to the radius, the error in adopting Huygens' approximation is but $\frac{1}{7680}$th part of the whole arc; for an arc of half the length of the radius, the proportionate error is one-sixteenth less; and so on.

In practice the approximation is used in the form

$$L = 2B + \frac{1}{3}(2B - A).$$

This simple mode of finding approximately the length of an arc is much employed in practice. It may also be applied to find the approximate length of any portion of a continuous curve, by dividing it into an even number of suitable intervals, and regarding the intervals as approximately circular. See Rankine's Rules and Tables, Part I. Section 4.

61. **Expansion of** $\tan^{-1}x$.

Assume the expansion of $\tan^{-1}x$ to be

$$Ax + Bx^3 + Cx^5 + Dx^7 + \&c.,$$

where A, B, C, &c., are undetermined coefficients,

then $$\frac{d\,.\tan^{-1}x}{dx} = A + 3Bx^2 + 5Cx^4 + 7Dx^6 + \&c.$$

but $$\frac{d\,.\tan^{-1}x}{dx} = \frac{1}{1+x^2} = 1 - x^2 + x^4 - x^6 + \&c.$$

Comparing coefficients, we have

$$A = 1, \quad B = -\frac{1}{3}, \quad C = \frac{1}{5}, \quad D = -\frac{1}{7}, \ \&c.$$

Hence, $$\tan^{-1}x = \frac{x}{1} - \frac{x^3}{3} + \frac{x^5}{5} - \ldots + (-1)^n\frac{x^{2n+1}}{2n+1} + \ldots \tag{14}$$

This expansion can be also deduced directly from Maclaurin's Theorem, by aid of the results given in Example 22, p. 48. This is left as an exercise for the student.

62. **Expansion of** $\sin^{-1}x$.—Assume, as before,

$$\sin^{-1}x = Ax + Bx^3 + Cx^5 + \&c.,$$

then
$$\frac{1}{(1-x^2)^{\frac{1}{2}}} = A + 3Bx^2 + 5Cx^4 + \&c.$$

but
$$\frac{1}{(1-x^2)^{\frac{1}{2}}} = (1-x^2)^{-\frac{1}{2}} = 1 + \frac{1}{2}x^2 + \frac{1\cdot 3}{2\cdot 4}x^4 + \dots$$
$$+ \frac{1\cdot 3\dots \overline{2r-1}}{2\cdot 4\dots 2r}x^{2r} + \dots$$

Hence, comparing coefficients, we get

$$A = 1,\ B = \frac{1}{2}\cdot\frac{1}{3},\quad C = \frac{1\cdot 3}{2\cdot 4}\cdot\frac{1}{5},\ \&c.$$

Finally,

$$\sin^{-1}x = \frac{x}{1} + \frac{1}{2}\frac{x^3}{3} + \frac{1\cdot 3}{2\cdot 4}\frac{x^5}{5} + \dots + \frac{1\cdot 3\dots\overline{2r-1}}{2\cdot 4\dots 2r}\frac{x^{2r+1}}{2r+1} + \dots \quad (15)$$

Since we have assumed that $\sin^{-1}x$ vanishes along with x, we must in this expansion regard $\sin^{-1}x$ as being the circular measure of the *acute* angle whose sine is x.

There is no difficulty in determining the general formula for other values of $\sin^{-1}x$, if requisite.

A direct proof of the preceding result can be deduced from Maclaurin's expansion by aid of Art. 49. We leave this as an exercise for the student.

From the preceding expansion, the value of π can be exhibited in the following series:—

$$\frac{\pi}{6} = \frac{1}{2} + \frac{1}{2\cdot 3}\frac{1}{8} + \frac{1\cdot 3}{2\cdot 4\cdot 5}\frac{1}{32} + \&c.$$

For, since $\sin 30^\circ = \frac{1}{2}$, we have $\frac{\pi}{6} = \sin^{-1}\frac{1}{2}$ $\therefore$ &c.

An approximate* value of π can be arrived at by the aid of this formula; at the same time, it may be observed, that many other expansions are better adapted for this purpose.

63. **Euler's Expressions for Sine and Cosine.**—In the exponential series (12), if $x\sqrt{-1}$ be substituted for x, we get

$$\begin{aligned} e^{x\sqrt{-1}} &= 1 - \frac{x^2}{1 \cdot 2} + \frac{x^4}{1 \cdot 2 \cdot 3 \cdot 4} - \&c. \ldots \\ &+ \sqrt{-1}\left[\frac{x}{1} - \frac{x^3}{1 \cdot 2 \cdot 3} + \&c. \ldots\right] \\ &= \cos x + \sqrt{-1}\,\sin x;\ \text{by Art. 59.} \end{aligned}$$

Similarly, $e^{-x\sqrt{-1}} = \cos x - \sqrt{-1}\,\sin x$.

Hence

$$\left.\begin{aligned} e^{x\sqrt{-1}} + e^{-x\sqrt{-1}} &= 2\cos x, \\ e^{x\sqrt{-1}} - e^{-x\sqrt{-1}} &= 2\sqrt{-1}\,\sin x. \end{aligned}\right\} \qquad (16)$$

A more complete development of these formulæ will be found in treatises on Algebra and Trigonometry.

64. **John Bernouilli's Series.**—If in Taylor's Expansion, (1), we make $y = -x$, and transfer $f(x)$ to the other side of the equation, we get

$$f(x) = f(0) + xf'(x) - \frac{x^2}{1 \cdot 2}f''(x) + \frac{x^3}{1 \cdot 2 \cdot 3}f'''(x) - \&c. \quad (17)$$

This is equivalent to the series known as Bernouilli's,† and published by him in *Act. Lips.* 1694.

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* The expansion for $\sin^{-1} x$, and also this method of approximating to π, were given by Newton.

† In his *Reduc. Quad. ad long. curv.*, John Bernouilli introduces this theorem again, adding—"Quam eandem seriem postea Taylorius, interjecto viginti annorum intervallo, in librum quem edidit, A. D. 1715, *de methodo incrementorum*, transferre dignatus est sub alio tantum characterum habitu." The great injustice of this statement need not be insisted on; for while Taylor's Theorem is the most important in the entire range of analysis, that of Bernouilli is comparatively of little use; and is, as shown above, but a simple case of Taylor's Expansion.

65. **Symbolic Form of Taylor's Theorem.**—The expansion

$$f(x+y) = f(x) + y\frac{d}{dx}\cdot f(x) + \frac{y^2}{1\,.\,2}\left(\frac{d}{dx}\right)^2 . f(x) + \&c.,$$

may be written in the form

$$f(x+y) = \left\{1 + y\frac{d}{dx} + \frac{y^2}{1\,.\,2}\left(\frac{d}{dx}\right)^2 + \,.\,.\, + \frac{y^n}{\underline{|n}}\left(\frac{d}{dx}\right)^n + \,.\,.\right\} f(x). \quad (18)$$

in which the student will perceive that the terms within the brackets proceed according to the law of the exponential series (12); the equation may accordingly be written in the shape

$$f(x+y) = e^{y\frac{d}{dx}} f(x), \qquad (19)$$

where $e^{y\frac{d}{dx}}$ is supposed to be expanded as in the exponential theorem, and $\frac{y^n}{\underline{|n}}\frac{d^n f(x)}{dx^n}$ written for $\frac{y^n}{\underline{|n}}\left(\frac{d}{dx}\right)^n f(x)$, &c.

This form of Taylor's Theorem is of extensive application in the Calculus of Finite Differences.

66. **Other Forms derived from Taylor's Series.**—In the expansion (3), Art. 53, substitute h for y,

then $$u_1 = u + \frac{h}{1}\frac{du}{dx} + \frac{h^2}{1\,.\,2}\frac{d^2u}{dx^2} + \ldots \frac{h^n}{1\,.\,2\ldots n}\frac{d^nu}{dx^n} + \&c.$$

If now, h be diminished indefinitely, it may be represented by dx, and the series becomes

$$u_1 = u + \frac{du}{dx}\frac{dx}{1} + \frac{d^2u}{dx^2}\frac{dx^2}{1.2} + \,.\,.\, + \frac{d^nu}{dx^n}\frac{dx^n}{1\,.\,2\,.\,.\,.\,n} \,.\,.$$

or, $$u_1 - u = \frac{f'(x)}{1}dx + \frac{f''(x)}{1\,.\,2}dx^2 + \frac{f'''(x)}{1\,.\,2\,.\,3}dx^3 + \&c. \quad (20)$$

in which $u_1 - u$ is the *complete* increment of u, corresponding to the increment dx in x.

Again, since each term in this expansion is infinitely small in comparison with the preceding one, if all the terms after the first be neglected (by Art. 38) as being infinitely small in comparison with it, we get

$$du = f'(x)\,dx.$$

The same result as given in Art. 7.

Another form of the preceding expansion is

$$u_1 - u = \frac{du}{1} + \frac{d^2u}{1\,.\,2} + \frac{d^3u}{1\,.\,2\,.\,3} + \ldots + \frac{d^nu}{1\,.\,2\,.\,.\,.\,n} + \&c. \quad (21)$$

67. **Theorem.**—*If a function of x become infinite for any finite value of x, then all its successive derived functions become infinite at the same time.*

If the function be algebraic, the only way that it can become infinite for a finite value of x, is by its containing a term of the form $\frac{P}{Q}$, in which Q vanishes for one or more values of x for which P remains finite. Accordingly let $u = \frac{P}{Q}$, then $\frac{du}{dx} = \frac{\frac{dP}{dx} - \frac{P}{Q}\frac{dQ}{dx}}{Q}$; this also becomes infinite when $Q = 0$.

Similarly, $\frac{d^2u}{dx^2}$, $\frac{d^3u}{dx^3}$, &c., each become infinite when $Q = 0$.

Again, certain transcendental functions, such as $e^{\frac{1}{(x-a)^2}}$, cosec $(x - a)$, &c., become infinite when $x = a$; but it can be easily shown, by differentiation, that their derived functions also become infinite, at the same time. Similar remarks apply in all other cases.

The student who desires a more general investigation, is referred to De Morgan's Calculus, page 179.

68. **Remarks on Taylor's Expansion.**—In the preceding applications of Taylor's Theorem, the series arrived at (Art. 54 excepted), each consisted of an *infinite number* of terms; and it has been assumed in our investigation that the sum of these infinite series has, in each case, a finite limiting value, represented by the original function, $f(x + y)$, or $f(x)$. In

other words, we have assumed that the *remainder* of the series, after n terms, in each case, becomes infinitely small when n is taken sufficiently large—or, that the series is *convergent;* the meaning of this term will be explained in the next article.

69. **Convergent and Divergent Series.**—A series, $u_1, u_2, u_3, \ldots u_n, \ldots$ consisting of an indefinite number of terms, which succeed each other according to some fixed law, is said to be *convergent*, when the sum of its first n terms approaches nearer and nearer to a finite limiting value, according as n is taken greater and greater; and this limiting value is called the sum of the series, from which it can be made to differ by an amount less than any assigned quantity, on taking a sufficient number of terms. It is evident, that in the case of a convergent series, the terms become indefinitely small when n is taken indefinitely great.

If the sum of the first n terms approximates to no finite limit, the series is said to be divergent.

In general, a series consisting of real and positive terms is convergent, whenever the sum of its first n terms does not increase indefinitely with n. For, if this sum do not become indefinitely great, as n increases, it cannot be greater than a certain *finite value*, to which it constantly approaches as n increases.

70. **Application to Geometrical Progression.**—The preceding statements will be best understood by applying them to the case of the ordinary progression

$$1 + x + x^2 + x^3 + \ldots + x^n + \ldots$$

The sum of the first n terms of this series is $\frac{1 - x^n}{1 - x}$ in all cases.

(1). Let $x < 1$; then the terms become smaller and smaller as n increases; and if n be taken sufficiently great, the value of x^n can be made as small as we please.

Hence, the sum of the first n terms tends to the limiting value $\frac{1}{1 - x}$; also the remainder after n terms is represented by $\frac{x^n}{1 - x}$, which becomes smaller and smaller as n increases, and may be regarded as vanishing, ultimately.

(2). Let $x > 1$. The series is in this case an increasing one, and x^n becomes infinitely great along with n. Hence, the sum of n terms, $\frac{1 - x^n}{1 - x}$ or $\frac{x^n - 1}{x - 1}$, as well as the remainder after n terms, becomes *infinite*, along with n. Accordingly the statement, that the limit of the sum of the series

$$1 + x + x^2 + \ldots + x^n + \ldots \textit{ ad infinitum}$$

is $\frac{1}{1 - x}$, holds only when x is less than unity, i. e. when the series is a convergent one.

In like manner the sum of n terms of the series

$$1 - x + x^2 - x^3 + \&c.$$

is
$$\frac{1 - (-1)^n x^n}{1 + x}.$$

As before, when $x < 1$, the limit of the sum is $\frac{1}{1 + x}$; but when $x > 1$, x^n becomes infinitely great along with n, and the limit of the sum of an *even* number of terms is $- \infty$; while that of an *odd* number is $+ \infty$. Hence, the series in this case has no limit.

71. **Theorem.**—*If, in a series of positive terms, represented by*

$$u_1 + u_2 + \ldots + u_n + \&c.$$

the ratio $\frac{u_{n+1}}{u_n}$ *be less than a certain limit, less than unity, for all values of n beyond a certain number, the series is convergent, and has a finite limit.*

Suppose k to be a fraction less than unity, and greater than the greatest of the ratios $\frac{u_{n+1}}{u_n}$ . . . (beyond the number n), then we have

$$\frac{u_{n+1}}{u_n} < k \qquad \therefore\ u_{n+1} < ku_n.$$

$$\frac{u_{n+2}}{u_{n+1}} < k \qquad \therefore\ u_{n+2} < k^2u_n.$$

$$\frac{u_{n+r}}{u_{n+r-1}} < k \qquad \therefore\ u_{n+r} < k^ru_n.$$

Hence, the limit of the remainder of the series after u_n is less than the sum of the series

$$ku_n + k^2u_n + \ldots + k^ru_n \ldots \qquad \textit{ad infinitum};$$

therefore, by Art. 70, less than

$$\frac{ku_n}{1-k}, \text{ since } k < 1.$$

Hence, since u_n decreases as n increases, and becomes infinitely small ultimately, the remainder after n terms becomes also infinitely small, when n is taken sufficiently great, and, consequently, the series is convergent, and has a finite limit.

Again, if the ratio $\frac{u_{n+1}}{u_n}$ be > 1, for all values of n beyond a certain number, the series is divergent, and has no finite limit. This can be established by a similar process; for, assuming $k > 1$, and less than the least of the fractions $\frac{u_{n+1}}{u_n}$, . . . then by Art. 70, the series

$$u_n + ku_n + k^2u_n + \&\text{c.}\ \textit{ad infinitum}$$

has an infinite value, but each term of the series

$$u_n + u_{n+1} + u_{+2} + \&\text{c.}$$

is greater than the corresponding term in the above geometrical progression; hence, its sum must be also infinite, &c. These results hold also, if the terms of the series be alternately positive and negative; for in this case k becomes negative, and the series will be convergent or divergent according as $-k$ is $<$, or, > 1; as can be readily seen.

In order to apply the preceding principles to Taylor's Theorem, it will be necessary to determine a general expression for the remainder after n terms in that expansion; in order to do so, we commence with the following:—

72. **Lemma.**—*If a continuous function* $\phi(x)$ *vanish when* $x = a$, *and also when* $x = b$, *then its derived function* $\phi'(x)$, *if also continuous, must vanish for some value of* x *between* a *and* b.

Suppose b greater than a; then if $\phi'(x)$ *do not vanish between* a *and* b, it must be either always positive or always negative for *all* values of x between these limits; and consequently, $\{$since $d\phi(x) = \phi'(x)\,dx\}$, the *increment* of $\phi(x)$, as x increases from a to b, must be *always positive* or *always negative* between these limits; i. e. $\phi(x)$ must constantly increase, or constantly diminish, as x increases from a to b; which is impossible, since $\phi(x)$ vanishes for both limits. Accordingly, $\phi'(x)$ cannot be either always positive or always negative; and hence, it must change its sign between the limits, and, being a continuous function, it must vanish for some intermediate value.

This result admits of being illustrated from geometry. For, let $y = \phi(x)$ represent a continuous curve; then, since $\phi(a) = 0$, and $\phi(b) = 0$, we have $y = 0$, when $x = a$, and also when $x = b$; therefore, the curve cuts the axis of x at distances a and b from the origin; and accordingly at some intermediate point it must have its tangent parallel to the axis of x. Hence, by Art. 8, we must have $\phi'(x) = 0$ for some value of x between a and b.

73. **Lagrange's Theorem on the Limits of Taylor's Series.**—Suppose R_n to represent the remainder after n terms in Taylor's expansion, then writing X for $x + y$ in (1), we shall have

$$f(X) = f(x) + \frac{(X-x)}{1} f'(x) + \frac{(X-x)^2}{1 \cdot 2} f''(x) + \dots$$

$$+ \frac{(X-x)^{n-1}}{\underline{|n-1}} f^{(n-1)}(x) + R_n. \qquad (22)$$

in which $f(x), f'(x) \dots\dots f^{(n)}(x)$ are supposed finite and continuous, for all values of the variable between X and x.

From the form of the terms included in R_n it evidently may be written in the shape,

$$R_n = \frac{(X-x)^n}{\underline{|n}} P,$$

where P is some function of X and x.

Consequently we have

$$f(X) - \left\{ f(x) + \frac{(X-x)}{1} f'(x) + \ldots + \frac{(X-x)^{n-1}}{\underline{|n-1}} f^{(n-1)}(x) + \frac{(X-x)^n}{\underline{|n}} P \right\} = 0. \qquad (23)$$

Now, let z be substituted for x in every term in the preceding, *with the exception of* P, and let $F(z)$ represent the resulting expression, we shall have

$$F(z) = f(X) - \left\{ f(z) + \frac{(X-z)}{1} f'(z) + \ldots + \frac{(X-z)^n}{\underline{|n}} P \right\} \qquad (24)$$

in which P has the same value as before.

Again, the right-hand side in this equation vanishes when $z = X$; $\therefore F(X) = 0$.

Also, from (23), the right-hand side vanishes when $z = x$; $\therefore F(x) = 0$.

Accordingly, since the function $F(z)$ vanishes when $z = X$, and also when $z = x$, it follows from Art. 72, that its derived function $F'(z)$ also vanishes for some value of z between the limits X and x.

Proceeding to obtain $F'(z)$ by differentiation from equation (24), it can be easily seen that the terms destroy each other in pairs, with the exception of the two last. Thus we shall have

$$F'(z) = -\frac{(X-z)^{n-1}}{\underline{|n-1}} f^{(n)}(z) + \frac{(X-z)^{n-1}}{\underline{|n-1}} P.$$

Consequently, for some value of z between x and X, we must have

$$f^{(n)}(z) = P.$$

Again, if θ be a positive quantity less than unity, it is easily seen that the expression

$$x + \theta(X - x)$$

by assigning a suitable value to θ, can be made equal to any number intermediate between x and X.

Hence, finally,

$$P = f^{(n)}\{x + \theta(X - x)\}$$

where θ is some quantity > 0 and < 1.

Consequently, the remainder after n terms of Taylor's series can be represented by

$$R_n = \frac{(X-x)^n}{\underline{|n}} f^{(n)}\{x + \theta(X-x)\}. \tag{25}$$

Making this substitution, the equation (22) becomes

$$f(X) = f(x) + \frac{(X-x)}{1} f'(x) + \frac{(X-x)^2}{1 \cdot 2} f''(x) + \ldots$$

$$+ \frac{(X-x)^{n-1}}{\underline{|n-1}} f^{(n-1)}(x) + \frac{(X-x)^n}{\underline{|n}} f^{(n)}\{x + \theta(X-x)\}. \tag{26}$$

The preceding demonstration is taken, with some slight modifications, from Bertrand's Traité de Calcul Différentiel (273).

Again, if h be substituted for $X - x$, the series becomes

$$f(x+h) = f(x) + hf'(x) + \&c. + \frac{h^{n-1}}{\underline{|n-1}} f^{(n-1)}(x)$$

$$+ \frac{h^n}{\underline{|n}} f^{(n)}(x + \theta h). \tag{27}$$

In this expression n may be any positive integer, 1, 2, 3, &c.

If $n = 1$, the result becomes

$$f(x+h) = f(x) + hf'(x+\theta h), \tag{28}$$

when $n = 2$,

$$f(x+h) = f(x) + hf'(x) + \frac{h^2}{1 \cdot 2} f''(x+\theta h); \tag{29}$$

and so on. The student should observe that θ has in general different values in each of these functions, but that they are all subject to the same condition, viz. $\theta > 0$ and < 1.

It will be a useful exercise on the preceding method, for the student to investigate the formulæ (28) and (29) independently, by aid of the Lemma of Art. 72.

The preceding investigation may be regarded as furnishing a complete and rigorous proof of Taylor's Theorem, and formula (27) as representing its most general expression.

74. **Geometrical Illustration.**—The equation

$$f(X) = f(x) + (X - x) f' \{x + \theta (X - x)\}$$

admits of a simple geometrical verification; for, let $y = f(x)$ represent a curve referred to rectangular axes, and suppose (X, Y), (x, y) to be two points P_1, P_2 on it, then

$$\frac{f(X) - f(x)}{X - x} = \frac{Y - y}{X - x},$$

but $\frac{Y - y}{X - x}$ is the tangent of the angle which the chord $P_1 P_2$ makes with the axis of x. Also, since the curve cuts the chord in the points P_1, P_2, it is obvious that the *tangent to the curve at some point between* P_1 and P_2 must be parallel to the chord P_1P_2; but by Art. 8, $f'(x_1)$ is the trigonometrical tangent of the angle which the tangent at the point (x_1, y_1) makes with the axis of x. Hence, for some value, x_1, between X and x, we must have

$$f'(x_1) = \frac{Y - y}{X - x} = \frac{f(X) - f(x)}{X - x},$$

or, writing x_1 in the form $x + \theta(X - x)$,

$$f(X) = f(x) + (X - x) f'\{x + \theta(X - x)\}.$$

75. **Second Form of Remainder.**—The remainder after n terms in Taylor's Series may also be written in the form

$$R_n = \frac{(1 - \theta)^{n-1}}{\underline{|n - 1}} \,.\, h^n f^{(n)}(x + \theta h).$$

For, it is evident that R_n may be written in the form $(X - x) P_1$,

$$\therefore f(X) = f(x) + (X - x) f'(x) + \ldots + \frac{(X - x)^{n-1}}{\underline{|n - 1}} f^{(n-1)}(x)$$

$$+ (X - x) P_1.$$

Substitute z for x as before in every term *except* P_1; and the same reasoning is applicable, word for word, as that employed in Art. 73. The value of $F'(z)$ becomes, however, in this case,

$$F'(z) = -\frac{(X - z)^{n-1}}{\underline{|n - 1}} f^{(n)}(z) + P_1,$$

and, as $F'(z)$ must vanish for some value of z between x and X, we must have, representing that value by $x + \theta(X - x)$,

$$P_1 = \frac{(X - x)^{n-1}(1 - \theta)^{n-1}}{\underline{|n - 1}} f^{(n)}\{x + \theta(X - x)\} \qquad (30)$$

where θ as before is > 0 and < 1.

If h be introduced instead of $X - x$, the preceding result becomes

$$R_n = \frac{(1 - \theta)^{n-1}}{\underline{|n - 1}} h^n f^{(n)}(x + \theta h), \qquad (31)$$

which is of the required form.

Hence, Taylor's Theorem admits of being written in the form,

$$f(x+h)=f(x)+\frac{h}{1}f'(x)+\frac{h^2}{1.2}f''(x)+\ldots+\frac{h^{n-1}}{\underline{|n-1}}f^{(n-1)}(x)$$

$$+\frac{h^n}{\underline{|n-1}}(1-\theta)^{n-1}f^{(n)}(x+\theta h). \quad (32).$$

The same remarks are applicable to this form* as were made with respect to (27).

From these formulæ we see that the essential conditions for the application of Taylor's Theorem to the expansion of any function in a series consisting of an infinite number of terms are, that none of its derived functions shall become infinite, and that the quantity

$$\frac{h^n}{\underline{|n}}f^{(n)}(x+\theta h),$$

shall become infinitely small, when n is taken sufficiently large ; as otherwise the series does not admit of a finite limit.

76. Limit of $\frac{h^n}{1.2..n}$ when n is indefinitely great.

Let $u_n=\frac{h^n}{1.2..n}$, then $\frac{u_{n+1}}{u_n}=\frac{h}{n+1}$, $\therefore \frac{u_{n+1}}{u_n}$ becomes smaller and smaller as n increases; hence, when n is taken sufficiently great, the series u_{n+1}, u_{n+2}, diminishes rapidly, and the terms become ultimately infinitely small. Consequently, *whenever the n^{th} derived function $f^{(n)}(x)$ continues to be finite for all values of n, however great, the remainder after n terms in Taylor's expansion becomes infinitely small, and the series has a finite limit.*

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* This second form is in some cases more advantageous than that in (27). An example of this will be found in Art. 81.

77. **General Form of Maclaurin's Series.**—The expansion (27) becomes on making $x = 0$, and substituting x afterwards instead of h,

$$f(x) = f(0) + \frac{x}{1} f'(0) + \frac{x^2}{1 \cdot 2} f''(0) + \dots + \frac{x^{n-1}}{\underline{|n-1}} f^{(n-1)}(0)$$

$$+ \frac{x^n}{\underline{|n}} f^{(n)}(\theta x). \qquad (33)$$

Hence the remainder after n terms is represented by

$$\frac{x^n}{\underline{|n}} f^{(n)}(\theta x),$$

where θ is > 0 and < 1.

This remainder becomes infinitely small, for any function $f(x)$, whenever $\frac{x^n}{\underline{|n}} f^{(n)}(\theta x)$ becomes infinitely small for infinitely great values of n.

We shall now proceed to examine the remainders in the different elementary expansions which were given in the commencement of this chapter.

78. **Remainder in the Expansion of a^x.**—Our formula gives for R_n in this case

$$\frac{x^n}{\underline{|n}} (\log a)^n a^{\theta x}.$$

Now, $a^{\theta x}$ is finite, being less than a^x; and it has been proved in Art. 76 that $\frac{(x \log a)^n}{\underline{|n}}$ becomes infinitely small, for large values of n. Hence the remainder in this case vanishes when n is infinitely great. Accordingly, the series is a convergent one, and the expansion by Taylor's Theorem is always applicable.

79. **Remainder in the Expansion of sin x.**—In this case

$$R_n = \pm \frac{x^n}{\underline{|n}} \sin(\theta x), \text{ or } \pm \frac{x^n}{\underline{|n}} \cos(\theta x).$$

This value of R_n ultimately vanishes by Art. 76, and the series is accordingly convergent.

The same remarks apply to the expansion of $\cos x$. Accordingly, both of these series hold for all values of x.

80. **Remainder in the Expansion of** $\log(1+x)$.—The series

$$\frac{x}{1} - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \&c.,$$

when x is > 1, is no longer convergent; for the ratio of any term to the preceding one tends to the limit $-x$; consequently, the terms form an increasing series and become ultimately infinitely great. Hence the expansion is inapplicable in this case.

Again, since $f^n(x) = (-1)^{n-1}\dfrac{1 . 2 \ldots (n-1)}{(1+x)^n}$, the remainder R_n is denoted by $\dfrac{(-1)^{n-1}}{n}\left(\dfrac{x}{1+\theta x}\right)^n$; hence, if x be positive and less than unity, $\dfrac{x}{1+\theta x}$ is a proper fraction, and the value of R_n evidently tends to become infinitely small for large values of n; accordingly the series is convergent, and the expansion holds in this case.

81. **Binomial Theorem for Fractional and Negative Indices.**—In the expansion

$$(1+x)^m = 1 + \frac{m}{1}x + \frac{m(m-1)}{1 . 2}x^2 + \ldots .$$

$$+ \frac{m(m-1) \ldots (m-n+1)x^n}{1 . 2 \ldots n} + \&c.,$$

if u_n denote the n^{th} term, we have

$$\frac{u_{n+1}}{u_n} = \frac{m-n+1}{n}x,$$

the value of which, when n increases indefinitely, tends to become $-x$; the series, accordingly, is convergent if $x < 1$, but is not convergent if $x > 1$.

Accordingly, the Binomial expansion does not hold when x is greater than unity.

Again, as $f^{(n)}(x) = m(m-1) \ldots (m-n+1)(1+x)^{m-n}$,

the remainder, by formula (25), is

$$\frac{m(m-1) \ldots (m-n+1)}{1 \cdot 2 \ldots n} x^n (1+\theta x)^{m-n},$$

or
$$\frac{m(m-1) \ldots (m-n+1)}{1 \cdot 2 \ldots n} \frac{x^n}{(1+\theta x)^{n-m}};$$

Now, suppose x positive and less than unity, then, when n is very great, the expression

$$\frac{m(m-1) \ldots (m-n+1)}{1 \cdot 2 \ldots n} x^n$$

becomes indefinitely small; also $\frac{1}{(1+\theta x)^{n-m}}$ is less than unity; hence, the expansion by the Binomial Theorem holds in this case.

2nd. Suppose x negative and less than unity. We employ the form for the remainder given in Art. 75, which becomes in this case

$$(-1)^n \frac{m(m-1) \ldots (m-n+1) x^n}{1 \cdot 2 \ldots (n-1)} (1-\theta)^{n-1} (1-\theta x)^{m-n};$$

or
$$(-1)^n \frac{m(m-1) \ldots (m-n+1)(1-\theta)^{m-1} x^n}{1 \cdot 2 \ldots (n-1)} \left|\frac{1-\theta}{1-\theta x}\right|^{n-m}.$$

Also, since $x < 1$, $\theta x < \theta$, $\therefore 1 - \theta x > 1 - \theta$; hence, $\frac{1-\theta}{1-\theta x}$ is a proper fraction; $\therefore$ any integral power of it is less than unity; hence, by the preceding, the remainder, when n is sufficiently great, tends ultimately to vanish.

In general $(x + y)^m$ may be written in either of the forms

$$x^m\left(1 + \frac{y}{x}\right)^m \text{ or } y^m\left(1 + \frac{x}{y}\right)^m :$$

now, if the index m be fractional or negative, and $x > y$, or $\frac{y}{x}$ a proper fraction, the Binomial expansion holds for the series

$$(x+y)^m = x^m\left(1 + \frac{y}{x}\right)^m = x^m + \frac{m}{1}x^{m-1}y + \frac{m(m-1)}{1 \,.\, 2}x^{m-2}y^2 + \&c.,$$

but does not hold for the series

$$(x+y)^m = y^m\left(1 + \frac{x}{y}\right)^m = y^m + \frac{m}{1}y^{m-1}x + \frac{m(m-1)}{1 \,.\, 2}y^{m-2}x^2 + \&c.$$

Since the former series is convergent, and the latter divergent, we conclude that in all cases one or other of the expansions of the Binomial series holds; but never both, expect when m is a positive integer, in which case the number of terms is finite.

82. **Remainder in the Expansion of** $\tan^{-1}x$.—The series

$$\tan^{-1}x = \frac{x}{1} - \frac{x^3}{3} + \frac{x^5}{5} - \&c.$$

is evidently convergent or divergent, according as $x <$ or > 1. To find an expression for the remainder when $x < 1$, we have, making $a = 1$, in Example 18, p. 47,

$$f^{(n)}(x) = \left(\frac{d}{dx}\right)^n . \tan^{-1}x = (-1)^{n-1}\frac{\underline{|n-1} \,.\, \sin\left(n\frac{\pi}{2} - n\tan^{-1}x\right)}{(1 + x^2)^{\frac{n}{2}}}.$$

Hence, we have, in this case,

$$R_n = (-1)^{n-1}\frac{x^n \sin\left\{\frac{\pi}{2} - n\tan^{-1}(\theta x)\right\}}{n(1 + \theta^2x^2)^{\frac{n}{2}}},$$

which, when x lies between $+ 1$ and $- 1$, evidently becomes infinitely small as n increases, and accordingly the series holds for such values of x.

83. **Expansion of** $\sin^{-1}x$.—Since the function $\sin^{-1}x$ is impossible, unless x be < 1, it is easily seen that the series given in Art. 62 is always convergent; for its terms are each less than the corresponding terms in the geometrical progression

$$x + x^3 + x^5 + \&c.$$

Consequently, the limit of the series is always less than the limit of the preceding progression.

A similar mode of demonstration is applicable to the expansion of $\tan^{-1}x$, when $x < 1$, as well as to other analogous series.

In every case, the value of R_n, the remainder after n terms, furnishes us with the degree of approximation in the evaluation of an expansion, on taking its first n terms for its value.

84. **Expansion by aid of Differential Equations.**—In many cases we are enabled to find the relation between the coefficients in the expansion of a function of x, by aid of differential[*] equations; and thus to find the form of the series.

For example, let $y = e^x$, then

$$\frac{dy}{dx} = e^x = y.$$

Now suppose that we have

$$y = a_0 + a_1x + a_2x^2 + \ldots a_nx^n + \ldots$$

then $$\frac{dy}{dx} = a_1 + 2a_2x + \ldots na_nx^{n-1} + \&c.$$

accordingly we have

$$a_1 + 2a_2x + 3a_3x^2 + \ldots = a_0 + a_1x + a_2x^2 + \&c.,$$

---

[*] This method is indicated by Newton, and there can be little doubt that it was by aid of it he arrived at the expansion of $\sin(m \sin^{-1}x)$, as well as other series.—Vide *Ep. posterior ad Oldenburgium.*

hence, equating coefficients, we have

$$a_1 = a_0, \quad a_2 = \frac{a_1}{2} = \frac{a_0}{2}, \quad a_3 = \frac{a_2}{3} = \frac{a_0}{2 \cdot 3}, \text{ \&c.}$$

Moreover, if we make $x = 0$, we get $a_0 = 1$,

$$\therefore \; e^x = 1 + \frac{x}{1} + \frac{x^2}{1 \cdot 2} + \frac{x^3}{1 \cdot 2 \cdot 3} + \text{\&c.}$$

the same series as before.

Again, let

$$y = \sin(m \sin^{-1} x),$$

then
$$\frac{dy}{dx} = \frac{m \cos(m \sin^{-1} x)}{\sqrt{1 - x^2}},$$

or
$$\frac{\sqrt{1 - x^2}}{m} \frac{dy}{dx} = \cos(m \sin^{-1} x).$$

Hence, squaring and adding, we obtain

$$y^2 + \frac{1 - x^2}{m^2} \left(\frac{dy}{dx}\right)^2 = 1;$$

from which, by differentiation, after dividing by $2 \frac{dy}{dx}$, we get

$$(1 - x^2) \frac{d^2 y}{dx^2} - x \frac{dy}{dx} + m^2 y = 0. \qquad (34)$$

Now, suppose y developed in the form

$$y = a_0 + a_1 x + a_2 x^2 + \ldots + a_n x^n + \text{\&c.},$$

then
$$\frac{dy}{dx} = a_1 + 2a_2 x + 3a_3 x^2 + \ldots + n a_n x^{n-1} + \text{\&c.},$$

$$\frac{d^2 y}{dx^2} = 2a_2 + 3 \cdot 2\, a_3 x + \ldots + n(n - 1) a_n x^{n-2} + \text{\&c.}$$

substituting in equation (34), and equating the coefficients of x^n we get

$$a_{n+2} = \frac{n^2 - m^2}{(n+1)(n+2)} a_n.$$

Again, when $x = 0$, we have $y = 0$, $\therefore a_0 = 0$.

Hence, we see that the series consists only of odd powers of x; a result which might have been anticipated from Art. 59.

To find a_1; when $x = 0$, $\cos(m \sin^{-1}x) = 1$, hence $\left(\frac{dy}{dx}\right)_0 = m$; accordingly $a_1 = m$;

$$\therefore a_3 = -\frac{m^2 - 1}{2 \cdot 3} a_1 = -\frac{m(m^2 - 1)}{1 \cdot 2 \cdot 3},$$

$$a_5 = -\frac{m^2 - 9}{4 \cdot 5} a_3 = \frac{m(m^2 - 1)(m^2 - 9)}{1 \cdot 2 \cdot 3 \cdot 4 \cdot 5};$$

hence, we get

$$\sin^* (m \sin^{-1}x) = \frac{m}{1} x - \frac{m(m^2 - 1)}{1 \cdot 2 \cdot 3} x^3 + \frac{m(m^2 - 1)(m^2 - 9)}{1 \cdot 2 \cdot 3 \cdot 4 \cdot 5} x^5 - \&c. \quad (35)$$

This result can be also arrived at by the aid of the formula given in Example 15, page 46.

In the preceding, we have assumed that $\sin^{-1} x$ is an acute angle, as otherwise both it, and also $\sin(m \sin^{-1}x)$, would admit of an indefinite number of values.—See Art. 26.

85. **Expansion of** $\sin mz$ **and** $\cos mz$.—If, in (35), z be substituted for $\sin^{-1}x$, the formula becomes

$$\sin mz = m \sin z \left\{ \frac{1}{1} - \frac{m^2 - 1}{1 \cdot 2 \cdot 3} \sin^2 z + \frac{(m^2 - 1)(m^2 - 9)}{1 \cdot 2 \cdot 3 \cdot 4 \cdot 5} \sin^4 z - \&c. \right\}. \quad (36)$$

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[*] This expansion is erroneously attributed to Euler by M. Bertrand; it was originally given by Newton. See preceding note.

In a similar manner it can be proved that

$$\cos mz = 1 - \frac{m^2 \sin^2 z}{1 \cdot 2} + \frac{m^2(m^2 - 4)}{1 \cdot 2 \cdot 3 \cdot 4} \sin^4 z - \&c. \qquad (37)$$

If m be an *odd* integer, the expansion for $\sin mz$ consists of a finite number of terms, while that for $\cos mz$ contains an infinite number. If m be *even* and integer, the number of terms in the series for $\cos mz$ is finite, while that in $\sin mz$ is infinite.

The preceding series hold equally when m is a fraction.

A more complete exposition of these important expansions will be found in Bertrand's "Calcul Différentiel."

In general, in the expansion (36), the ratio of any term to that which precedes it is $\frac{n^2 - m^2}{(n+1)(n+2)}$, $\sin^2 z$, which when n is very great, approaches to $\sin^2 z$. Hence, as $\sin z$ is less than unity, the series is *convergent* in all cases. Similar observations apply to expansion (37).

The expansion

$$e^{a \sin^{-1} x} = 1 + \frac{ax}{1} + \frac{a^2 x^2}{1 . 2} + \frac{a(a^2 + 1^2)}{1 . 2 . 3} x^3 + \frac{a^2(a^2 + 2^2)}{1 . 2 . 3 . 4} x^4 + \dots$$

can be arrived at by a similar process.

86. **Arbogast's Method of Derivations.**

If $$u = a + b\frac{x}{1} + c\frac{x^2}{1 . 2} + d\frac{x^3}{1 . 2 . 3} + \&c.,$$

to find the coefficients in the expansion of $\phi(u)$ in ascending powers of x—

Let $$f(x) = \phi(u),$$

and suppose $$f(x) = A + \frac{B}{1}x + \frac{C}{1 . 2}x^2 + \&c.$$

$$= f(0) + \frac{x}{1}f'(0) + \frac{x^2}{1 . 2}f''(0) + \&c.,$$

then we have evidently

$$A = f(0) = \phi(a).$$

Also, writing u', u'', u''', &c., instead of

$$\frac{du}{dx}, \ \frac{d^2u}{dx^2}, \ \frac{d^3u}{dx^3}, \ \&c.,$$

by successive differentiation of the equation $f(x) = \phi(u)$, we obtain

$$f'(x) = \phi'(u).u',$$

$$f''(x) = \phi'(u).u'' + \phi''(u).(u')^2,$$

$$f'''(x) = \phi'(u).u''' + 3\phi''(u).u'.u'' + \phi'''(u)\,(u')^3,$$

$$f^{\text{iv}}(x) = \phi'(u).u^{\text{iv}} + \phi''(u)\,[4u'u''' + 3(u'')^2] + 6\phi'''(u).(u')^2.u'' + \phi^{\text{iv}}(u).(u')^4.$$

Now, when $x = 0$, u, u', u'', u''', . . . obviously become a, b, c, d, . . . respectively;

Accordingly

$$B = f'(0) = \phi'(a).b,$$

$$C = f''(0) = \phi'(a).c + \phi''(a).b^2,$$

$$D = f'''(0) = \phi'(a).d + 3\phi''(a).bc + \phi'''(a).b^3,$$

$$E = f^{\text{iv}}(0) = \phi'(a).e + \phi''(a)\,(4bd + 3c^2) + 6.\phi'''(a).b^2c + \phi^{\text{iv}}(a).b^4.$$

From the mode of formation of these terms, they are seen to be each deduced from the preceding one, by an analogous law to that by which the derived functions are deduced one from the other; and, as $f'(x)$, $f''(x)$ . . . are deduced from $f(x)$ by successive differentiation, so in like manner B, C, D, . . . are deduced from $\phi(u)$ by successive *derivation;* where, after differentiation, a, b, c, &c., are substituted for

$$u, \frac{du}{dx}, \ \frac{d^2u}{dx^2}, \ . \ . \ . \ \&c.$$

If this process of *derivation* be denoted by the letter δ, then

$$B = \delta.A, \quad C = \delta.B, \quad D = \delta.C, \text{ \&c.} \qquad (38)$$

From the preceding, we see that in forming the term $\delta.\phi(a)$, we take the derived function $\phi'(a)$, and multiply it by the next letter b, and similarly in other cases.

Thus $\quad \delta\,.\,b = c, \qquad \delta\,.\,c = d, \;. \;. \;.$

$$\delta\,.\,b^m = mb^{m-1}c, \quad \delta\,.\,c^m = mc^{m-1}d, \;. \;.$$

Also $\quad \delta\,.\,\phi'(a)b = \phi'(a)c + \phi''(a)\,b^2.$

This gives the same value for C as that found before; D is derived from C in accordance with the same law; and so on.

The preceding method is due to Arbogast; for its complete discussion the student is referred to his "Calcul des Dérivations," Strasburg, 1800. The Rules there arrived at for forming the successive coefficients in the simplest manner are given in "Galbraith's Algebra," page 342.

As an illustration of this method, we shall apply it to find a few terms in the expansion of

$$\sin\left(a + b\frac{x}{1} + c\frac{x^2}{1.2} + d\frac{x^3}{1.2.3} + \text{\&c.}\right)$$

Here $A = \sin a, \quad B = \delta\,.\sin a = b\,.\cos a,$

$$C = \delta\,.\,b\cos a = c\cos a - b^2\sin a,$$

$$D = \delta\,.\,C = d\cos a - 3bc\sin a - b^3\cos a,$$

$$E = \delta\,.\,D = e\cos a - (4bd + 3c^2)\sin a - 6b^2c\cos a + b^4\sin a.$$

If the series $a + bx + c\dfrac{x^2}{1.2}$ + &c., consist of a finite number of terms, the *derivative* of the last letter is zero—thus, if d be the last letter, $\delta\,.\,d = 0$, and d is regarded as a constant with respect to the symbol of derivation δ.

If the expansion of $\phi(u)$ be required, when u is of the form

$$a + \beta x + \gamma x^2 + \delta x^3 + \text{\&c.},$$

the result can be attained from the preceding method, by substituting a, b, c, d, &c., instead of α, β, $1 . 2\, \gamma$, $1 . 2 . 3 . \delta$, &c., and proceeding as before.

The student will observe that in the expression for the terms D, E, &c., the *coefficients* of the derived functions $\phi'(a)$, $\phi''(a)$, &c., are completely *independent of the form* of the function ϕ; and are expressed in terms of the letters, b, c, d, &c., solely; so that if *calculated once for all*, they can be applied to the determination of the coefficients in every *particular* case, by finding the different derived functions $\phi'(a)$, $\phi''(a)$, &c., for that case, and multiplying by the respective coefficients, determined as stated above.

EXAMPLES.

1. If $u = f(ax + by)$, then $\frac{1}{a}\frac{du}{dx} = \frac{1}{b}\frac{du}{dy}$.

2. Find the three first terms in the expansion of $\tan x$.

3. Apply the method of Art. 84, to find the expansions of $\sin x$ and $\cos x$.

4. Prove that

$$\tan^{-1}(x + h) = \tan^{-1}x + h \sin z \, . \frac{\sin z}{1} - (h \sin z)^2 \, . \frac{\sin 2z}{2} + (h \sin z)^3 \, . \frac{\sin 3z}{3} - \&c.$$

where $z = \cot^{-1} x$.

5. Hence prove the expansion

$$\frac{\pi}{2} = z + \frac{\sin z}{1} \, . \cos z + \frac{\sin 2z}{2} \, . \cos^2 z + \frac{\sin 3z}{3} \, . \cos^3 z + \&c.$$

Let $h = - \cot z = - x$. &c.

6. Prove that

$$\frac{\pi}{2} = \frac{z}{2} + \frac{\sin z}{1} + \frac{\sin 2z}{2} + \frac{\sin 3z}{3} + \&c.$$

Let $h \sin z = - 1$, in Example 4; then $h + x = \frac{\cos z - 1}{\sin z} = - \tan \frac{z}{2}$ $\therefore$ &c.

7. Prove the expansion

$$\frac{\pi}{2} = \frac{\sin z}{\cos z} + \frac{1}{2}\frac{\sin 2z}{\cos^2 z} + \frac{1}{3}\frac{\sin 3z}{\cos^3 z} + \&c.$$

Assume $h = - \frac{1}{\sin z \cos z}$, then

$$x + h = - \tan z = \tan(\pi - z) \, ; \; \therefore \; \pi - z = \tan^{-1}(x + h), \; \&c.$$

Substituting in Example 4, we get the result required.

The preceding expansions were given first by Euler.

8. Prove the equations

$$\sin 9x = 9 \sin x - 120 \sin^3 x + 432 \sin^5 x - 576 \sin^7 x + 256 \sin^9 x,$$

$$\cos 6x = 32 \cos^6 x - 48 \cos^4 x + 18 \cos^2 x - 1.$$

These follow from the formulæ of Article 85.

9. If $m = 2$, Newton's formula, Art. 85, gives

$$\sin 2x = 2\left\{\sin x - \frac{\sin^3 x}{2} - \frac{\sin^5 x}{2 . 4} - \&c.\right\},$$

verify this result by aid of the elementary equation, $\sin 2x = 2 \sin x \cos x$.

10. To find the n^{th} power of the convergent series

$$a_0 + a_1 x + a_2 x^2 + \&c. + a_p x^p + \&c.$$

Suppose $(a_0 + a_1 x + \&c. + a_p x^p + \&c.)^n = A_0 + A_1 x + A_2 x^2 + \&c.$;

then, making $x = 0$, we get $A_0 = a_0^n$.

Again, taking the logarithmic differentials of both sides, and multiplying up, we get

$$(a_0 + a_1 x + a_2 x^2 + \ldots)(A_1 + 2A_2 x + \&c. + pA_p x^{p-1} + \ldots)$$

$$= n(a_1 + 2a_2 x + \ldots + pa_p x^{p-1} \ldots)(a_0^n + A_1 x + A_2 x^2 + \ldots + A_p x^p + \ldots).$$

Hence, comparing coefficients of like powers—

$$A_1 a_0 = na_1 a_0^n, \quad A_1 a_1 + 2A_2 a_0 = 2na_0^n a_2 + nA_1 a_1$$

$$A_1 a_2 + 2A_2 a_1 + 3A_3 a_0 = 3nA_0^n a_3 + 2nA_1 a_2 + nA_2 a_1, \quad \&c. \ldots \&c.$$

whence

$$A_1 = na_0^{n-1} a_1, \quad A_2 = na_0^{n-1} a_2 + \frac{n(n-1)}{2} a_0^{n-2} a_1^2,$$

$$A_3 = n a_0^{n-1} a_3 + n(n-1) a_0^{n-2} a_1 a_2 + \frac{n(n-1)(n-2)}{1 . 2 . 3} a_0^{n-3} a_1^3; \ \&c.$$

11. If $\phi(x + h) + \phi(x - h) = \phi(x)\,\phi(h)$, for all values of x and h,

prove that $$\frac{\phi'' x}{\phi(x)} = \frac{\phi^{iv}(x)}{\phi''(x)} = \&c. = \text{constant};$$

and also $$\phi'(0) = 0, \qquad \phi'''(0) = 0, \ \&c.$$

12. If, in the last, $\dfrac{\phi''(x)}{\phi(x)} = a^2$; prove that $\phi(x) = e^{ax} + e^{-ax}$:

if $\dfrac{\phi''(x)}{\phi(x)} = -a^2$; prove that $\phi(x) = 2\cos(ax)$.

13. Apply the method of Art. 86, to find the first four terms in the expansion of

$$(a + bx + cx^2 + dx^3 + \&c.)^n.$$

Ans. $$a^n + na^{n-1}bx + \left(\frac{n.(n-1)}{1.2} b^2 + nac\right) a^{n-2} x^2$$

$$+ n\left\{\frac{(n-1)(n-2)}{2.3} a^{n-3} b^3 + (n-1)a^{n-2}.b.c + a^{n-1}.d\right\} x^3 + \&c.$$

14. Prove that the expansion of $\frac{e^x+1}{e^x-1}.x$ can contain no odd powers of x. For if the sign of x be changed the function remains unaltered.

15. Hence, show that the expansion of $\frac{x}{e^x-1}$ contains no odd powers of x beyond the first.

Here $$\frac{x}{e^x-1} + \frac{x}{2} = \frac{x}{2}.\frac{e^x+1}{e^x-1}, \therefore \&c.$$

16. If $u = \frac{x}{e^x-1}$ prove that

$$\frac{n}{1}\left(\frac{d^{n-1}u}{dx^{n-1}}\right)_0 + \frac{n(n-1)}{1.2}\left(\frac{d^{n-2}u}{dx^{n-2}}\right)_0 + \ldots + n\left(\frac{du}{dx}\right)_0 + (u)_0 = 0;$$

and hence calculate the coefficients of the five first terms in the expansion of u.

If $$\frac{x}{e^x-1} = 1 - \frac{x}{2} + \frac{B_1}{1.2}x^2 - \frac{B_2}{1.2.3.4}x^4 + \frac{B_3}{1.2\ldots6}x^6 - \ldots$$

prove that

$$B_1 = \frac{1}{6}, \quad B_2 = \frac{1}{30}, \quad B_3 = \frac{1}{42}, \quad B_4 = \frac{1}{30}, \&c.$$

These are called Bernouilli's numbers, and are of considerable importance in connexion with the expansion of certain classes of functions.

17. Prove that

$$\frac{x}{e^x+1} = \frac{x}{2} - \frac{B_1x_2}{1.2}(2^2-1) + \frac{B_2x^4}{1.2.3.4}(2^4-1) - \frac{B_3x^6}{1.2\ldots6}(2^6-1) + \ldots$$

18. Hence, prove that

$$\frac{e^x-1}{e^x+1} = B_1x(2^2-1) - \frac{B_2x^3}{3.4}(2^4-1) + \frac{B_3x^5}{3.4.5.6}(2^6-1) - \&c.$$

$$= \frac{x}{2} - \frac{x^3}{24} + \frac{x^5}{240} - \&c.$$

19. Prove that

$$x \cot x = 1 - \frac{2^2 B_1 x^2}{1 \cdot 2} - \frac{2^4 B_2 x^4}{1 \cdot 2 \cdot 3 \cdot 4} - \frac{2^6 B_3 x^6}{1 \cdot 2 \ldots 6} - \&c.$$

20. Also, $\tan \frac{x}{2} = B_1 x (2^2 - 1) + \frac{B_2 x^3}{3 \cdot 4} (2^4 - 1) + \&c.$

21. Given $u(u - x) = 1$; find the four first terms in the expansion of u in terms of x, by Maclaurin's Theorem.

22. If

$$x \frac{d^2y}{dx^2} + \frac{dy}{dx} + y = 0,$$

expand y in powers of x by the method of indeterminate coefficients.

23. Expand, as far as x^4, the function

$$\log (1 + \sin x).$$

24. Develop $(1 + x)^x$ by Maclaurin's Theorem, as far as the term containing x^5.

25. Find, by Maclaurin's Theorem, six terms of the development of $\frac{e^x}{\cos x}$ in ascending powers of x.

26. By reference to the general principles by which the convergence of series is ascertained, prove that the harmonic series

$$\frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \&c., \textit{ in infinitum},$$

is infinite.

27. Show that the series

$$\frac{x}{1^m} + \frac{x^2}{2^m} + \frac{x^3}{3^m} + \frac{x^4}{4^m} + \ldots$$

is convergent when $x < 1$, and divergent when $x > 1$, for all values of m.

28. Prove, by Taylor's Theorem, the expansion

$$\frac{fx}{(x - a)^m \phi(x)} = \frac{1}{(x - a)^m} \frac{f(a)}{\phi(a)} + \frac{1}{(x - a)^{m-1}} \frac{d}{da} \left\{\frac{f(a)}{\phi(a)}\right\}$$

$$+ \frac{1}{1 \cdot 2 \cdot (x - a)^{m-2}} \left(\frac{d}{da}\right)^2 \left\{\frac{f(a)}{\phi(a)}\right\} + \&c. \ldots$$

CHAPTER II.

INDETERMINATE FORMS.

87. **Indeterminate Forms.**—Algebraic expressions sometimes become indeterminate for particular values of the variable on which they depend; thus, if the same value a when substituted for x makes both the numerator and the denominator of the fraction $\frac{f(x)}{\phi(x)}$ vanish, then $\frac{f(a)}{\phi(a)}$ becomes of the form $\frac{0}{0}$, and its value is said to be *indeterminate.*

Similarly, the fraction becomes indeterminate if $f(x)$ and $\phi(x)$ both become *infinite* for a particular value of x. We proceed to show how its *true* value is to be found in such cases. By its *true* value we mean the *limiting* value which the fraction assumes, when x differs by an infinitely small amount from the particular value which renders the expression indeterminate.

In many cases the true values of indeterminate forms can be best found by ordinary algebraical and trigonometrical processes.

We shall illustrate this statement by a few examples.

Examples.

1. The fraction $\frac{ax^2 - 2acx + ac^2}{bx^2 - 2bcx + bc^2}$ becomes of the form $\frac{0}{0}$ when $x = c$, but since it can be written in the shape $\frac{a(x-c)^2}{b(x-c)^2}$, its true value in this case is $\frac{a}{b}$.

2. The fraction $\frac{x}{\sqrt{a+x} - \sqrt{a-x}}$ becomes $\frac{0}{0}$ when $x = 0$.

To find its true value, multiply its numerator and denominator by the *complementary* surd, $\sqrt{a+x} + \sqrt{a-x}$, and the fraction becomes

$$\frac{x(\sqrt{a+x} + \sqrt{a-x})}{2x} \text{ or } \frac{\sqrt{a+x} + \sqrt{a-x}}{2};$$

the true value of which is $\sqrt{a}$ when $x = 0$.

3. $$\frac{\sqrt{a^2 + ax + x^2} - \sqrt{a^2 - ax + x^2}}{\sqrt{a + x} - \sqrt{a - x}}, \text{ when } x = 0;$$

multiply by the two complementary surd forms, and the fraction becomes

$$\frac{2ax\,\{\sqrt{a+x} + \sqrt{a-x}\}}{2x\,\{\sqrt{a^2 + ax + x^2} + \sqrt{a^2 - ax + x^2}\}},$$

or $$\frac{a\,(\sqrt{a + x} + \sqrt{a - x})}{\sqrt{a^2 + ax + x^2} + \sqrt{a^2 - ax + x^2}}$$

the true value of which evidently is $\sqrt{a}$, when $x = 0$. From the preceding examples we infer that when an expression of a surd form becomes indeterminate, its true value can usually be determined by multiplying by the complementary surd form or forms.

4. $$\frac{2x - \sqrt{5x^2 - a^2}}{x - \sqrt{2x^2 - a^2}} \text{ when } x = a. \qquad \textit{Ans. } \frac{1}{2}$$

5. $$\frac{a - \sqrt{a^2 - x^2}}{x^2} \text{ when } x = 0. \qquad \text{,, } \frac{1}{2a}.$$

6. $$\frac{a \sin\theta - \sin a\theta}{\theta(\cos\theta - \cos a\theta)} \text{ becomes } \frac{0}{0} \text{ when } \theta = 0.$$

To find its true value, substitute their expansions for the sines and cosines, and the fraction becomes

$$\frac{a\left(\theta - \dfrac{\theta^3}{1.2.3} + \ldots\right) - \left(a\theta - \dfrac{a^3\theta^3}{1.2.3} + \ldots\right)}{\theta\left\{-\dfrac{\theta^2}{1.2} + \ldots + \dfrac{a^2\theta^2}{1.2} - \ldots\right\}},$$

or $$\frac{\dfrac{\theta^3}{6}(a^3 - a) + \ldots}{\dfrac{\theta^3}{2}(a^2 - 1) - \ldots}$$

divide by $\theta^3(a^2 - 1)$, and since all the terms after the first in the new numerator and denominator vanish when $\theta = 0$, the true value of the fraction is $\frac{a}{3}$ in this case.

7. The fraction

$$\frac{A_0x^m + A_1x^{m-1} + A_2x^{m-2} + \ldots + A_m}{a_0x^n + a_1x^{n-1} + \ldots + a_n} \text{ becomes } \frac{\infty}{\infty} \text{ when } x = \infty;$$

its true value can, however, be easily determined, for, it is evidently equal to that of

$$x^{m-n}\frac{A_0+\frac{A_1}{x}+\frac{A_2}{x^2}+\ldots}{a_0+\frac{a_1}{x}+\frac{a_2}{x^2}+\ldots}.$$

Moreover, when $x=\infty$, the functions $\frac{A_1}{x}, \frac{A_1}{x^2} \ldots \frac{a_1}{x} \ldots$ all vanish. Hence, the true value of the given fraction is that of

$$x^{m-n}\frac{A_0}{a_0} \text{ when } x=\infty.$$

The value of this expression depends on the sign of $m-n$.

(1). If $m>n$, $x^{m-n}=\infty$, when $x=\infty$; or the fraction is infinite in this case.

(2). If $m=n$, the true value is $\frac{A_0}{a_0}$.

3. If $m<n$, then $x^{m-n}=0$, when $x=\infty$; and the true value of the fraction is zero.

Accordingly, the proposed expression, when $x=\infty$, is infinite, finite, or zero, according as m is greater than, equal to, or less than n.

8. To find the true value of

$$\frac{A_0x^\alpha+A_1x^\beta+\ldots}{a_0x^{\alpha_1}+a_1x^{\beta_1}+\ldots} \text{ when } x=0,$$

where α, β, ... are arranged in increasing order of magnitude; as also α_1, β_1, ...

As in the last, it is easily seen that the true value is zero, $\frac{A_0}{a_0}$, or infinite, according as α is greater than, equal to, or less than α_1. Compare Art. 38.

9. $u=a^x\sin\left(\frac{c}{a^x}\right)$, when $x=\infty$.

(1). If $a<1$, $a^x=0$ when $x=\infty$, and therefore the true value of u is zero in this case.

(2). If $a>1$, then a^x becomes infinite along with x; but as $\frac{c}{a^x}$ is infinitely small at the same time, we have $\sin\frac{c}{ax}=\frac{c}{a^x}$. Hence, the true value of u is c in this case.

10. $u=\sqrt{a^2-x^2}\cot\frac{\pi}{2}\sqrt{\frac{a-x}{a+x}}$ is of the form $0\times\infty$, when $x=a$.

Here
$$u = \frac{\sqrt{a^2 - x^2}}{\tan \frac{\pi}{2} \sqrt{\frac{a-x}{a+x}}},$$

but, when $a - x$ is infinitely small,

$$\tan \frac{\pi}{2} \sqrt{\frac{a-x}{a+x}} = \frac{\pi}{2} \sqrt{\frac{a-}{a+x}}$$

$$\therefore\ u = \frac{\sqrt{a^2 - x^2}}{\frac{\pi}{2} \sqrt{\frac{a-x}{a+x}}} = \frac{a+x}{\frac{\pi}{2}} = \frac{4a}{\pi}, \text{ when } x = a.$$

11.
$$u = \frac{x \sin(\sin x) - \sin^2 x}{x^6}, \text{ when } x = 0.$$

Substitute the ordinary expansion for $\sin x$, neglecting powers beyond the sixth, and u becomes

$$\frac{x\left\{\sin x - \frac{\sin^3 x}{\underline{|3}} + \frac{\sin^5 x}{\underline{|5}}\right\} - \left(x - \frac{x^3}{\underline{|3}} + \frac{x^5}{\underline{|5}}\right)^2}{x^6}$$

$$= \frac{x - \frac{x^3}{\underline{|3}} + \frac{x^5}{\underline{|5}} - \frac{1}{6}\left(x - \frac{x^3}{\underline{|3}}\right)^3 + \frac{x^5}{\underline{|5}} - x\left(1 - \frac{x^2}{\underline{|3}} + \frac{x^4}{\underline{|5}}\right)^2}{x^5}.$$

Hence, we get, on dividing by x^5, the true value of the fraction to be $\frac{1}{18}$ when $x = 0$.

Similar processes may be applied in other cases; there are, however, many indeterminate forms in which such processes would either fail altogether, or else be very laborious.

We now proceed to show how the Differential Calculus furnishes us with a general method for evaluating indeterminate forms.

88. **Method of the Differential Calculus.**—Suppose $\frac{f(x)}{\phi(x)}$ to be a fraction which becomes of the form $\frac{0}{0}$ when $x = a$.

$$\text{i. e. } f(a) = 0, \text{ and } \phi(a) = 0;$$

substitute $a + h$ for x, and the fraction becomes

$$\frac{f(a+h)}{\phi(a+h)} \text{ or } \frac{\dfrac{f(a+h)-f(a)}{h}}{\dfrac{\phi(a+h)-\phi(a)}{h}},$$

but when h is infinitely small the numerator and denominator in this expression become $f'(a)$ and $\phi'(a)$, respectively; hence, in this case,

$$\frac{f(a+h)}{\phi(a+h)} = \frac{f'(a)}{\phi'(a)}.$$

Accordingly, $\dfrac{f'(a)}{\phi'(a)}$ represents the *limiting* or *true* value of the fraction $\dfrac{f(a)}{\phi(a)}$.

(1). If $f'(a) = 0$, and $\phi'(a)$ be not zero, the true value of $\dfrac{f(a)}{\phi(a)}$ is zero.

(2). If $f'(a)$ be not zero, and $\phi'(a) = 0$, the true value of $\dfrac{f(a)}{\phi(a)}$ is ∞.

(3). If $f'(a) = 0$, and $\phi'(a) = 0$, our new fraction $\dfrac{f'(a)}{\phi(a)}$ is still of the indeterminate form $\dfrac{0}{0}$. Applying the preceding process of reasoning to it, it follows that its true value is that of $\dfrac{f''(a)}{\phi''(a)}$.

If this fraction be also of the form $\dfrac{0}{0}$, we proceed to the next derived functions.

In general, if the first derived functions which do not vanish be $f^{(n)}(a)$ and $\phi^{(n)}(a)$, then the true value of $\dfrac{f(a)}{\phi(a)}$ is that of $\dfrac{f^{(n)}(a)}{\phi^{(n)}(a)}$.

EXAMPLES.

1. $$u = \frac{x\sin x - \frac{\pi}{2}}{\cos x} \text{ when } x = \frac{\pi}{2}.$$

Here $f(x) = x\sin x - \frac{\pi}{2}$.

$\phi(x) = \cos x$.

$\therefore f'(x) = x\cos x + \sin x$. $\qquad f'\left(\frac{\pi}{2}\right) = 1$.

$\phi'(x) = -\sin x$. $\qquad \phi'\left(\frac{\pi}{2}\right) = -1$.

Hence $u = -1$, when $x = \frac{\pi}{2}$.

2. $$u = \frac{e^{mx} - e^{ma}}{(x-a)^r}, \text{ when } x = a.$$

Here $f(x) = e^{mx} - e^{ma}$.

$\phi(x) = (x-a)^r$.

$\therefore f'(x) = me^{mx}$. $\qquad f'(a) = me^{ma}$.

$\phi'(x) = r(x-a)^{r-1}$. $\qquad \phi'(a)$ is 0 or ∞, as $r >$ or < 1.

Hence the true value of u is ∞ or 0, according as $r >$ or < 1.

This result can also be arrived at by writing the fraction in the form

$$\frac{\{e^{m(x-a)} - 1\}e^{ma}}{(x-a)^r} = \frac{e^{mh} - 1}{h^r}e^{ma}, \text{ where } h = x - a;$$

hence, expanding e^{mh} and making $h = 0$, we evidently get the same result as before.

3. $$\frac{x - \sin x}{x^3} \text{ when } x = 0.$$

Here $f'(x) = 1 - \cos x$, $\qquad f'(0) = 0$.

$\phi'(x) = 3x^2$, $\qquad \phi'(0) = 0$.

$f''(x) = \sin x$, $\qquad f''(0) = 0$.

$\phi''(x) = 6x$, $\qquad \phi''(0) = 0$.

$f'''(x) = \cos x$, $\qquad f'''(0) = 1$.

$\phi'''(x) = 6$, $\qquad \phi'''(0) = 6$.

Hence, the true value is $\frac{1}{6}$, as can also be immediately arrived at by substituting $x - \frac{x^3}{6} +$ &c. instead of $\sin x$.

4. $\frac{a^x - 1}{x}$ when $x = 0$. *Ans.* $\log a$.

5. $\frac{e^x f(x) - e^a f(a)}{e^x \phi(x) - e^a \phi(a)}$, when $x = a$. " $\frac{f(a) + f'(a)}{\phi(a) + \phi'(a)}$.

89. **Form** $0 \times \infty$.—The expression $f(x) \,.\, \phi(x)$ becomes indeterminate for any value of x which makes one of its factors zero and the other infinite. The function in this case is easily reducible to the form $\frac{0}{0}$; for suppose $f(a) = 0$, and $\phi(a) = \infty$, then the expression can be written $\frac{fa}{\frac{1}{\phi(a)}}$, which is of the required form.

Examples.

1. Find the value of $(1 - x) \tan \frac{\pi x}{2}$ when $x = 1$. This expression becomes $\frac{1 - x}{\cot \frac{\pi}{2} x}$ the true value of which is $\frac{2}{\pi}$ when $x = 1$.

2. $\operatorname{Sec} x \left(x \sin x - \frac{\pi}{2} \right)$, when $x = \frac{\pi}{2}$.

This becomes $\frac{x \sin x - \frac{\pi}{2}}{\cos x}$, a form already discussed.

3. $\operatorname{Tan}(x - a) \,.\, \log(x - a)$, when $x = a$. *Ans.* 0.

4. $\operatorname{Cosec}^2 \beta x \,.\, \log(\cos ax)$, $x = 0$. " $-\frac{a^2}{2\beta^2}$.

90. **Form** $\frac{\infty}{\infty}$. As stated before, the fraction $\frac{f(x)}{\phi(x)}$ also becomes indeterminate for the value $x = a$, if

$$f(a) = \infty, \text{ and } \phi(a) = \infty.$$

It can, however, be reduced to the form $\frac{0}{0}$, by writing it in the shape

$$\frac{\frac{1}{\phi(x)}}{\frac{1}{f(x)}}.$$

The true value of the latter fraction, by Art. 88, is that of

$$\frac{\frac{\phi'(x)}{\{\phi(x)\}^2}}{\frac{f'(x)}{\{f(x)\}^2}} \text{ or } \frac{\phi'(x)}{f'(x)} \cdot \left\{\frac{f(x)}{\phi(x)}\right\}^2$$

Now, suppose A represents the limiting value of $\frac{f(x)}{\phi(x)}$ when $x = a$, then we have

$$A = \frac{\phi'(a)}{f'(a)} A^2, \text{ or } A = \frac{f'(a)}{\phi'(a)}.$$

That is, the true value of the indeterminate form $\frac{\infty}{\infty}$ is found in the same manner as that of the form $\frac{0}{0}$.

In the preceding demonstration, in dividing both sides of our equation by A, we have assumed that A is neither zero, nor infinity; so that the proof would fail in either of these cases.

It can, however, be completed as follows :—

Suppose the real limit of $\frac{f(a)}{\phi(a)}$ to be zero, then that of $\frac{f(a) + k\phi(a)}{\phi(a)}$ is k, where k may be any constant; but as the latter fraction has a finite limit, its value by the preceding method is

$$\frac{f'(a) + k\phi'(a)}{\phi'(a)} \text{ or } \frac{f'(a)}{\phi'(a)} + k,$$

therefore, $\frac{f'(a)}{\phi'(a)} = 0$; i. e. when A is zero, $\frac{f'(a)}{\phi'(a)}$ is also zero, and *vice versa.*

Similarly, if the true value of $\frac{f(x)}{\phi(x)}$ be infinity, when $x = a$, then $\frac{\phi(a)}{f(a)}$ is really zero, we have therefore $\frac{\phi'(a)}{f'(a)} = 0$, by what has been just established, $\therefore \frac{f'(a)}{\phi'(a)} = \infty$.

Accordingly, in all cases the value of $\frac{f'(a)}{\phi'(a)}$* determines that of $\frac{f(a)}{\phi(a)}$ for either of the indeterminate forms $\frac{0}{0}$ or $\frac{\infty}{\infty}$.

91. **Indeterminate Expressions of the Form** $\{f(x)\}^{\phi(x)}$. Let $u = \{f(x)\}^{\phi(x)}$, then $\log u = \phi(x) \log f(x)$. This latter product is indeterminate, whenever one of its factors becomes zero and the other infinite, for the same value of x.

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* On referring to Art. 67, the student will observe that $\frac{f'(x)}{\phi'(x)}$ is of the form $\frac{\infty}{\infty}$ whenever $\frac{f(x)}{\phi(x)} = \frac{\infty}{\infty}$, so that the process given above would not seem to assist us towards determining the true value of the fraction in this case; however, we generally find a common factor, or else some simple transformation, by which we are enabled to exhibit our expression after differentiation in the form $\frac{0}{0}$.

For example, $\frac{\tan x}{\log\left(x - \frac{\pi}{2}\right)}$ is of the form $\frac{\infty}{-\infty}$ when $x = \frac{\pi}{2}$; here $f'(x) = \sec^2 x$, $\phi'(x) = \frac{1}{x - \frac{\pi}{2}}$, and the fraction $\frac{f'(x)}{\phi'(x)}$ is still of the form $\frac{\infty}{\infty}$, but it can be transformed into $\frac{x - \frac{\pi}{2}}{\cos^2 x}$ which is of the form $\frac{0}{0}$; the true value of the latter fraction can be easily shown to be $-\infty$, when $x = \frac{\pi}{2}$.

In some instances an expression becomes indeterminate from an infinite value of x. The student can easily see, on substituting $\frac{1}{y}$ for x, that our rules apply equally to this case.

(1). Let $\phi(x) = 0$, and $\log\{f(x)\} = \pm\infty$; the latter requires $f(x) = \infty$, or $f(x) = 0$.

Hence, $\{f(x)\}^{\phi(x)}$ becomes indeterminate, when it is of the form 0^0, or ∞^0.

(2). Let $\phi(x) = \pm\infty$ and $\log\{f(x)\} = 0$, or $f(x) = 1$; this gives the indeterminate forms,

$$1^{\infty} \text{ and } 1^{-\infty}.$$

Hence, the indeterminate forms of this class are

$$0^{\circ},\ \infty^{\circ}, \text{ and } 1^{\pm\infty}.$$

EXAMPLES.

1. $(\sin x)^{\tan x}$ is of the form 0^0, when $x = 0$.

Here $$\log u = \tan x \log(\sin x) = \frac{\log(\sin x)}{\cot x}.$$

The true value of this fraction is that of

$$\frac{\frac{\cos x}{\sin x}}{-\frac{1}{\sin^2 x}} = -\cos x \sin x \text{ or } 0, \text{ when } x = 0.$$

Hence, the value of $(\sin x)^{\tan x} = e^0 = 1$, at the same time.

2. $(\sin x)^{\tan x}$, when $x = \frac{\pi}{2}$.

This is of the form 1^{∞}, but its true value is easily found to be unity.

3. $\left(\frac{\tan x}{x}\right)^{\frac{1}{x^2}}$ when $x = 0$.

Here $$\log u = \frac{\log\left(\frac{\tan x}{x}\right)}{x^2},$$

but, $$\frac{\tan x}{x} = 1 + \frac{x^2}{3} + \&c.$$

$$\therefore \log\frac{\tan x}{x} = \log\left(1 + \frac{x^2}{3} + \&c.\right) = \frac{x^2}{3} + \&c.$$

hence, the true value of $\log u$ is $\frac{1}{3}$, when $x = 0$, and accordingly, the value of u is $e^{\frac{1}{3}}$ at the same time.

4. $$u = \left(1 + \frac{a}{x}\right)^x \text{ when } x = 0.$$

Let $$x = \frac{1}{z}, \text{ then } \log u = \frac{\log(1 + az)}{z},$$

$\therefore$ by Art. 90, the true value of $\log u$ when $z = \infty$ is that of $\frac{a}{1 + az}$, or is zero. Hence, the value of u is 1, at the same time.

5. $$\left(1 + \frac{a}{x}\right)^x \text{ when } x = \infty.$$

Let $$x = \frac{1}{z}, \text{ then } \log u = \frac{\log(1 + az)}{z},$$

the true value of which is a when z is zero.

Hence, the true value of u is e^a.

6. $$\left(\frac{1}{x}\right)^{\tan x}, \text{ when } x = 0. \qquad \textit{Ans. } 1.$$

7. $$\left(2 - \frac{x}{a}\right)^{\tan \frac{\pi x}{2a}} \;,, \quad x = a. \qquad ,, \; e^{\frac{2}{\pi}}.$$

92. **Complex Indeterminate Forms.**—If an indeterminate form be the product of two or more expressions, each of which becomes indeterminate for the same value of x, its true value can be determined by considering the limiting value of each of the expressions separately; also when the value of any indeterminate form is known, that of any power of it can be determined. These are evident principles, at the same time the student will find them of importance in the evaluation of indeterminate functions of complex form. We will illustrate their use by a few elementary applications.

EXAMPLES.

1. Find the value of

$$x^m (\sin x)^{\tan x} \left(\frac{\pi - 2x}{2 \sin 2x}\right)^3 \text{ when } x = \frac{\pi}{2}.$$

The value of x^m is $\left(\frac{\pi}{2}\right)^m$, and that of $(\sin x)^{\tan x}$ is unity, see p. 94.

Again, $\frac{\pi - 2x}{2 \sin 2x}$ becomes $\frac{2z}{2 \sin 2z}$ on substituting $\frac{\pi}{2} - z$ for x, hence, its true value is $\frac{1}{2}$ when $z = 0$.

Accordingly, the true value of the proposed expression when $x = \frac{\pi}{2}$ is $\frac{\pi^m}{2^{m+3}}$.

2. $$\frac{x^n}{e^x} \text{ when } x = \infty$$

This fraction can be written in the form $\left(\frac{x}{e^{\frac{x}{n}}}\right)^n$; the true value of $\frac{x}{e^{\frac{x}{n}}}$ by the method of Art. 90, is that of $\frac{1}{\frac{1}{n}e^{\frac{x}{n}}}$; but the value of the latter fraction is zero when $x = \infty$; hence, the true value of the proposed function is also zero at the same time.

3. $u = x^n (\log x)^m$, when $x = 0$, and m and n are *positive*.

Here $$u = (x^{\frac{n}{m}} \log x)^m,$$

$$\frac{\log x}{x^{-\frac{n}{m}}} \text{ is of the form } \frac{\infty}{\infty} \text{ when } x = 0;$$

its true value is that of $$\frac{\frac{1}{x}}{-\frac{n}{m}x^{-\frac{n}{m}-1}}, \text{ or } \frac{-mx^{\frac{n}{m}}}{2}.$$

Hence, the true value of the given expression is zero.

This form is immediately reducible to the preceding, by assuming $x^n = e^{-y}$.

4. $$u = \frac{a^{x^m}}{b^{x^n}}, \text{ when } x = \infty.$$

Here $$u = \left(\frac{a}{b^{x^{n-m}}}\right)^{x^m}$$

but if $b > 1$, and $n > m$, $b^{x^{n-m}} = \infty$, when $x = \infty$. Consequently the value of u is of the form 0^{∞}, or is zero in this case.

Again, if $m > n$, $b^{x^{n-m}} = 0$, when $x = \infty$, and the true value of u is ∞.

5. $$u = \frac{a^{-\frac{1}{x^n}}}{b^{-\frac{1}{x^m}}} \text{ when } x = 0.$$

Let $x = \frac{1}{z}$, and this fraction is immediately reducible to the form discussed in the previous example.

6. $$\frac{(1 - \cos x)^n \{\log (1 + x)\}^m}{x^{2n+m}}, \text{ when } x = 0. \qquad \textit{Ans. } \frac{1}{2^n}.$$

7. $$u = \frac{(1 + x)^{\frac{1}{x}} - e}{x}, \text{ when } x = 0.$$

From Art. 29, this is of the form $\frac{0}{0}$; to find its true value, proceed by the method of Art. 88, and it becomes

$$(1 + x)^{\frac{1}{x}} \left\{\frac{x - (1 + x) \log (1 + x)}{x^2 (1 + x)}\right\}:$$

Again, substituting for $(1 + x)^{\frac{1}{x}}$ its limiting value e, we get

$$e \left\{\frac{x - (1 + x) \log (1 + x)}{x^2 (1 + x)}\right\};$$

the true value of which is readily found to be $-\frac{e}{2}$ when $x = 0$.

8. $$\left|\frac{m^x - 1}{\sin x}\right| \left\{\frac{a \sin x - \sin ax}{x (\cos x - \cos ax)}\right\}^n, \text{ when } x = 0.$$

The true value of $\frac{m^x - 1}{\sin x}$, when $x = 0$, is $\log m$,

and that of $$\frac{a \sin x - \sin ax}{x (\cos x - \cos ax)}, \text{ when } x = 0;$$

has been found in Example 6, Art. 87, to be $\frac{a}{3}$; hence the true value of the given expression, when $x = 0$, is $\left(\frac{a}{3}\right)^n \log m$.

EXAMPLES.

1.	$\dfrac{f(x) - f(a)}{\phi(x) - \phi(a)}$,	when $x = a$.	*Ans.* $\dfrac{f'(a)}{\phi'(a)}$.
2.	$\left(\dfrac{\sin nx}{x}\right)^m$	$x = 0$.	n^m.
3.	$\dfrac{\cos x\theta - \cos n\theta}{(x^2 - n^2)^r}$,	$x = n$.	∞.
4.	$\dfrac{\sqrt{a+x} - \sqrt{2x}}{\sqrt{a+3x} - 2\sqrt{x}}$,	$x = a$.	$\dfrac{\sqrt{2}}{3}$.
5.	$\dfrac{x^{n+1} - a^{n+1}}{n+1}$,	$n = -1$.	$\log\left(\dfrac{x}{a}\right)$.
6.	$\dfrac{e^x - e^{-x} - 2x}{(e^x - 1)^3}$,	$x = 0$.	$\dfrac{1}{3}$.
7.	$\dfrac{1 - \sin x + \cos x}{\sin x + \cos x - 1}$,	$x = \dfrac{\pi}{2}$.	1.
8.	$\dfrac{\tan x - \sin x}{\sin^3 x}$,	$x = 0$.	$\dfrac{1}{2}$.
9.	$\dfrac{(a^2 - x^2)^{\frac{1}{2}} + (a - x)^{\frac{3}{2}}}{(a^3 - x^3)^{\frac{1}{2}} + (a - x)^{\frac{1}{2}}}$,	$x = a$.	$\dfrac{\sqrt{2a}}{a\sqrt{3} + 1}$.
10.	$\dfrac{x^{\frac{1}{2}} \tan x}{(e^x - 1)^{\frac{3}{2}}}$,	$x = 0$.	1.
11.	$\dfrac{a^{\sin x} - a}{\log \sin x}$,	$x = \dfrac{\pi}{2}$.	$a \log a$.
12.	$\dfrac{n}{x} - \cot\left(\dfrac{x}{n}\right)$,	$x = 0$.	0.
13.	$\dfrac{x^2 + 2\cos x - 2}{x^4}$,	$x = 0$.	$\dfrac{1}{12}$.
14.	$\dfrac{\left(x + \sin 2x - 6\sin\dfrac{x}{2}\right)^2}{\left(4 + \cos x - 5\cos\dfrac{x}{2}\right)^3}$,	$x = 0$.	$8\left(\dfrac{29}{3}\right)^2$.

15. $\dfrac{\sqrt{2 + \cos 2x - \sin^2 x}}{x \sin 2x + x \cos x}$, $x = \dfrac{\pi}{2}$. *An.* $\dfrac{\sqrt{10}}{3\pi}$.

16. $\dfrac{x^a \sin na - n^a \sin xa}{\tan an - \tan xa}$, $x = n$. $n^{a-1}(n \cos na - \sin na)\cos^2 na$.

17. $\dfrac{x^2}{1 - \cos mx} \, \dfrac{\tan nx - n \tan x}{n \sin x - \sin nx}$, $x = 0$. $\dfrac{4}{m^2}$.

18. $\dfrac{(2 \sin x - \sin 2x)^2}{(\sec x - \cos 2x)^3}$, $x = 0$. $\dfrac{8}{125}$.

19. $x^{\frac{1}{1-x}}$. $x = 1$. $\dfrac{1}{e}$.

20. $\dfrac{(x-y)\{\phi'(x) + \phi'(y)\} - 2\phi(x) + 2\phi(y)}{(x-y)^3}$, $x = y$. $\dfrac{\phi'''(y)}{6}$.

21. $\dfrac{x \log(1 + x)}{1 - \cos x}$, $x = 0$. 2.

22. $x \, . \, e^{\frac{1}{x}}$, $x = 0$. ∞.

23. $\dfrac{e^x - e^{-x}}{\log(1 + x)}$, $x = 0$. 2.

24. $\dfrac{\pi x - 1}{2x^2} + \dfrac{\pi}{(e^{2\pi x} - 1)x}$, $x = 0$. $\dfrac{\pi^2}{6}$.

25. $\dfrac{\log(\tan 2x)}{\log(\tan x)}$, $x = 0$. 1.

26. $\dfrac{e^x + \log(1 - x) - 1}{\tan x - x}$, $x = 0$. $-\dfrac{1}{2}$.

27. $\dfrac{2m}{(1-m)\sqrt{1-m^2}} \tan^{-1} \dfrac{\sqrt{1-m^2}}{m} \cos\phi - \dfrac{1+m}{1-m} \cos\phi$, $m = 1$.

$-\dfrac{\cos 3\phi}{3}$.

28. $\dfrac{\log(1 + x + x^2) + \log(1 - x + x^2)}{\sec x - \cos x}$, $x = 0$. 1.

29. $\left(\dfrac{a_1^x + a_2^x + \ldots a_n^x}{n}\right)^{\frac{n}{x}}$, $x = 0$. $a_1 a_2 \ldots a_n$.

30. $\left(\frac{\log x}{x}\right)^{\frac{1}{x}}$, when $x = \infty$. *Ans.* 0.

31. $\dfrac{(1+x)^{\frac{1}{x}} - e + \frac{ex}{2}}{x^2}$, $x = 0$. $\dfrac{11e}{24}$.

32. $\dfrac{\sin x - \log(e^x \cos x)}{x^2}$, $x = 0$. $\dfrac{1}{2}$.

33. $x\left(1 + \frac{1}{x}\right)^x - ex^2 \log\left(1 + \frac{1}{x}\right)$, $x = \infty$.

34. $\dfrac{1 - x + \log x}{1 - \sqrt{2x - x^2}}$, $x = 1$.

35. $\dfrac{x^x - x}{1 - x + \log x}$, $x = 1$

36. $\dfrac{x^x - x}{1 - x + \log x}$, $x = 1$.

37. $\dfrac{\cos x - \log(1 + x) + \sin x - 1}{e^x - (1 + x)}$, $x = 0$.

38. $\dfrac{e^x + \sin x - 1}{\log(1 + x)}$, $x = 0$.

39. $\dfrac{e^x - e^{-x} - 2x}{\tan x - x}$, $x = 0$.

40. $\dfrac{d}{dx}\left(\dfrac{ax^2 + bx + c}{a_1 x + b_1}\right)$, $x = \infty$. $\dfrac{a}{a_1}$.

41. $\dfrac{a - x - a \log\left(\frac{a}{x}\right)}{a - \sqrt{2ax - x^2}}$, $x = a$. -1.

42. $\dfrac{\tan(a + x) - \tan(a - x)}{\tan^{-1}(a + x) - \tan^{-1}(a - x)}$, $x = 0$.

43. $\dfrac{x^3 - 3x + 2}{x^4 - 6x^2 + 8x - 3}$, $x = 1$.

44. $(\sin x)^{\sin x}$, when $x = 0$.

45. $\dfrac{\sec^n x}{e^{\tan x}}$, $x = \dfrac{\pi}{2}$.

46. $(\sin x)^{\tan x}$, $x = \dfrac{\pi}{2}$. *Ans.* 1.

47. Find the value of

$$\frac{(x-y)\,a^n + (y-a)\,x^n + (a-x)\,y^n}{(x-y)\,(y-a)\,(a-x)}, \qquad -\frac{n.n-1}{1.2}a^{n-2}.$$

when $x = y = a$.

Substitute $a + h$ for x, and $a + k$ for y, and after some easy transformations we get the answer, on making $h = 0$, and $k = 0$.

48. $\dfrac{x + \tan x - \tan 2x}{2x + \tan x - \tan 3x}$, $x = 0$. $\dfrac{7}{26}$.

49. $\dfrac{x + \sin x - \sin 2x}{2x + \tan x - \tan 3x}$, $x = 0$. $\dfrac{-7}{52}$.

50. $\dfrac{\sqrt{x} - \sqrt{a} + \sqrt{x-a}}{\sqrt{x^2 - a^2}}$, $x = a$. $\dfrac{1}{\sqrt{2a}}$.

51. $\dfrac{x - \frac{2}{3}\sin x - \frac{1}{3}\tan x}{x^5}$. $x = 0$. $\dfrac{-1}{20}$.

CHAPTER V.

PARTIAL DIFFERENTIAL COEFFICIENTS AND DIFFERENTIATION OF FUNCTIONS OF TWO OR MORE VARIABLES.

93. **Partial Differentiation.**—In the preceding chapters we have regarded the functions under consideration as depending on one variable solely; thus, such expressions as

$$e^{ax}, \ \sin bx, \ x^m, \ \&c.,$$

have been treated as functions of x only; the quantities a, b, m, . . . being regarded as constants. We may, however, conceive these quantities as also capable of change, and as receiving small increments; then, if we regard x as constant, we can, by the methods already established, find the differential coefficients of these expressions with regard to the quantities, a, b, m, &c., *considered as variable.*

In this point of view, e^{ax} is regarded as a function of a as well as of x, and its differential coefficient with regard to a is represented by $\dfrac{d\,(e^{ax})}{da}$, or $x\,e^{ax}$ by Art. 30; in the derivation of which x *is regarded as a constant.* In like manner, $\sin(ax + by)$ may be considered as a function of the four quantities, x, y, a, b, and we can find its differential coefficient with respect to any one of them, *the others being regarded as constants.* Let these derived functions be denoted by

$$\frac{du}{dx}, \ \frac{du}{dy}, \ \frac{du}{da}, \ \frac{du}{db}, \text{ respectively, where } u \text{ stands}$$

for the expression under consideration, and we have

$$\frac{du}{dx} = a\cos(ax + by), \quad \frac{du}{dy} = b\cos(ax + by),$$

$$\frac{du}{da} = x\cos(ax + by), \quad \frac{du}{db} = y\cos(ax + by),$$

These expressions are called the *partial* differential coefficients of u with respect to x, y, a, b, respectively. More generally, if

$$f(x, y, z)$$

denotes a function of three variables, x, y, z, its differential coefficient when x *alone* is supposed to change, is called the ***partial*** differential coefficient of the function *with respect to* x; and similarly for the other variables y and z. If the function be represented by u, its partial differential coefficients are denoted by

$$\frac{du}{dx}, \quad \frac{du}{dy}, \quad \frac{du}{dz},$$

and from the preceding it follows that the partial derived functions of any expression are formed by the same rules as the derived functions in the case of a single variable.

EXAMPLES.

1. $$u = (ax^2 + by^2 + cz^2)^n,$$

Here $$\frac{du}{dx} = 2nax(ax^2 + by^2 + cz^2)^{n-1},$$

$$\frac{du}{dy} = 2nby(ax^2 + by^2 + cz^2)^{n-1},$$

$$\frac{du}{dz} = 2ncz(ax^2 + by^2 + cz^2)^{n-1}.$$

2. $$u = \sin^{-1}\frac{x}{y}.$$

$$\frac{du}{dx} = \frac{1}{\sqrt{y^2 - x^2}}, \quad \frac{du}{dy} = \frac{-x}{y\sqrt{y^2 - x^2}}$$

3. $$u = x^y, \quad \frac{du}{dx} = yx^{y-1}, \quad \frac{du}{dy} = x^y . \log x.$$

4. $$u = x^2\phi(xy),$$

$$\frac{du}{dx} = 2x\phi(xy) + x^2y\phi'(xy).$$

$$\frac{du}{dy} = x^3\phi'(xy).$$

94. **Differentiation of a Function of Two Variables.**—Let $u = \phi(x, y)$ and suppose x and y to receive the increments h, k, respectively, and let Δu denote the corresponding increment of u, then

$$\begin{aligned}\Delta u &= \phi(x+h, y+k) - \phi(x, y)\\ &= \phi(x+h, y+k) - \phi(x, y+k) + \phi(x, y+k) - \phi(x, y)\\ &= \frac{\phi(x+h, y+k) - \phi(x, y+k)}{h} h + \frac{\phi(x, y+k) - \phi(x, y)}{k} k.\end{aligned}$$

If now, h and k be supposed to become infinitely small, by Art. 6 we have,

$$\frac{\phi(x+h, y+k) - \phi(x, y+k)}{h} = \frac{d \,.\, \phi(x, y+k)}{dx},$$

and $$\frac{\phi(x, y+k) - \phi(x, y)}{k} = \frac{d \,.\, \phi(x, y)}{dy}.$$

In the limit, when h is infinitely small, $\phi(x, y+k)$ becomes $\phi(x, y)$, and

$$\frac{d \,.\, \phi(x, y+k)}{dx} \text{ becomes } \frac{d \,.\, \phi(x, y)}{dx};$$

hence, we get, *neglecting infinitely small quantities of the second order*,

$$du = \frac{du}{dx} h + \frac{du}{dy} k,$$

where h and k are infinitely small.

If dx, dy, be substituted for h and k, the preceding becomes

$$du = \frac{du}{dx} dx + \frac{du}{dy} dy. \qquad (1)$$

In this equation du is called the *total* differential of u, where both x and y are supposed to vary.

The student should carefully observe the different meanings given to the infinitely small quantity du in this equation.

In the expression $\frac{du}{dx}dx$, du stands for the infinitely small change in u arising from the increment dx in x, *y being regarded as constant.* Similarly in $\frac{du}{dy}dy$, du stands for the infinitely small change arising from the increment dy in y, *x being regarded as constant.* If these partial increments be represented by d_xu, d_yu, the preceding result may be written in the form

$$du = d_xu + d_yu.$$

That is, the total increment in a function of two variables is found by adding its partial increments, arising from the differentials of each of the variables, taken separately.

EXAMPLES.

1. Let $x = r\cos\theta$, in which r and θ are considered variables, to find the total differential of x.

Here $$\frac{dx}{dr} = \cos\theta,\ \frac{dx}{d\theta} = -r\sin\theta.$$

Hence $$dx = \cos\theta\, dr - r\sin\theta\, d\theta.$$

2. $$u = \frac{x^2}{a^2} + \frac{y^2}{b^2}.$$

Here $$\frac{du}{dx} = \frac{2x}{a^2},\quad \frac{du}{dy} = \frac{2y}{b^2},$$

$$\therefore\ du = \frac{2x}{a^2}dx + \frac{2y}{b^2}dy.$$

3. $$u = \phi\left(\frac{x}{y}\right):\ \text{let } \frac{x}{y} = z, \text{ then } u = \phi(z),$$

$$\frac{du}{dx} = \frac{du}{dz}\frac{dz}{dx} = \frac{\phi'\left(\frac{x}{y}\right)}{y},$$

$$\frac{du}{dy} = \frac{du}{dz}\frac{dz}{dy} = \frac{-x\phi'\left(\frac{x}{y}\right)}{y^2},$$

$$\therefore\ du = \phi'\left(\frac{x}{y}\right)\frac{ydx - xdy}{y^2},$$

95. **Differentiation of a Function of three or more Variables.**—Suppose

$$u = \phi(x, y, z),$$

and let h, k, l represent the infinitely small increments in x, y, z, respectively; then

$$\Delta u = \phi(x + h, y + k, z + l) - \phi(x, y, z)$$

$$= \frac{\phi(x + h, y + k, z + l) - \phi(x, y + k, z + l)}{h} h$$

$$+ \frac{\phi(x, y + k, z + l) - \phi(x, y, z + l)}{k} k + \frac{\phi(x, y, z + l) - \phi(x, y, z)}{l} l,$$

which becomes in the limit, by the same argument as before, when dx, dy, dz, are substituted for h, k, l;

$$du = \frac{du}{dx} dx + \frac{du}{dy} dy + \frac{du}{dz} dz. \qquad (2)$$

Or, the infinitely small increment in u is the sum of its infinitely small increments arising from the variation of each variable considered separately.

A similar process of reasoning can be easily extended to a function of any number of variables; hence, in general, if u be a function of n variables, x_1, x_2, x_3, . . . x_n;

$$du = \frac{du}{dx_1} dx_1 + \frac{du}{dx_2} dx_2 + \ldots + \frac{du}{dx_n} dx_n. \qquad (3)$$

96. **If**

$$u = f(v, w)$$

where v, w, are both functions of x, then, from Art. 94, it is easily seen that

$$\frac{du}{dx} = \frac{df(v, w)}{dv} \frac{dv}{dx} + \frac{df(v, w)}{dw} \frac{dw}{dx}.$$

This result is usually written in the form

$$\frac{du}{dx} = \frac{du}{dv} \frac{dv}{dx} + \frac{du}{dw} \frac{dw}{dx}. \qquad (4)$$

In general, if

$$u = \phi(y_1, y_2, \ldots y_n),$$

ere $y_1, y_2, \ldots y_n$, are each functions of x, we have

$$\frac{du}{dx} = \frac{du}{dy_1}\frac{dy_1}{dx} + \frac{du}{dy_2}\frac{dy_2}{dx} + \ldots + \frac{du}{dy_n}\frac{dy_n}{dx}. \qquad (5)$$

Also, if y_1, y_2, &c., y_n, be at the same time functions of ther variable z, we have

$$\frac{du}{dz} = \frac{du}{dy_1}\frac{dy_1}{dz} + \frac{du}{dy_2}\frac{dy_2}{dz} + \text{\&c.} + \frac{du}{dy_n}\frac{dy_n}{dz},$$

d so on.

EXAMPLES.

1. Let $u = \phi(X, Y)$

re $X = ax + by, \qquad Y = a'x + b'y;$

n $$\frac{du}{dx} = \frac{du}{dX}\cdot\frac{dX}{dx} + \frac{du}{dY}\cdot\frac{dY}{dx},$$

$$\frac{du}{dy} = \frac{du}{dX}\cdot\frac{dX}{dy} + \frac{du}{dY}\cdot\frac{dY}{dy},$$

; $$\frac{dX}{dx} = a, \quad \frac{dX}{dy} = b, \quad \frac{dY}{dx} = a', \quad \frac{dY}{dy} = b'.$$

Hence $$\frac{du}{dx} = a\frac{du}{dX} + a'\frac{du}{dY},$$

$$\frac{du}{dy} = b\frac{du}{dX} + b'\frac{du}{dY}.$$

2. More generally let

$$u = \phi(X, Y, Z),$$

ere $$X = ax + by + cz,$$

$$Y = a'x + b'y + c'z,$$

$$Z = a''x + b''y + c''z.$$

When these substitutions are made, u becomes a function of x, y, z, and we have

$$\frac{du}{dx} = a\frac{du}{dX} + a'\frac{du}{dY} + a''\frac{du}{dZ},$$

$$\frac{du}{dy} = b\frac{du}{dX} + b'\frac{du}{dY} + b''\frac{du}{dZ},$$

$$\frac{du}{dz} = c\frac{du}{dX} + c'\frac{du}{dY} + c''\frac{du}{dZ}.$$

97. **Definition of an Implicit Function.**—Suppose that y, instead of being given explicitly as a function of x, is determined by an equation of the form

$$f(x, y) = 0,$$

then y is said to be an *implicit* function of x; for its value, or values, are given implicitly when that of x is known.

98. **Differentiation of an Implicit Function.**—Let k denote the increment of y corresponding to the increment h in x, and denote $f(x, y)$ by u.

Then, since the equation $f(x, y) = 0$ is supposed to hold for all values of x and the corresponding values of y, we must have

$$f(x + h, y + k) = 0.$$

Hence $du = 0$, and accordingly, by Art. 94, we have, when h and k are infinitely small,

$$\frac{du}{dx}h + \frac{du}{dy}k = 0;$$

hence
$$\frac{dy}{dx} = \frac{k}{h} = -\frac{\dfrac{du}{dx}}{\dfrac{du}{dy}}. \qquad (6)$$

This result enables us to determine the differential coefficient of y with respect to x whenever the form of the equation $f(x, y) = 0$ is given.

In the case of implicit functions we may regard x as being a function of y, or y a function of x, whichever we please—in the former case y is treated as the *independent* variable, and, in the latter, x: when y is taken as the independent variable, we have

$$\frac{dx}{dy} = -\frac{\frac{du}{dy}}{\frac{du}{dx}} = \frac{1}{\frac{dy}{dx}}.$$

This is the extension of the result given in Art. 20, and might have been established in the same manner:

EXAMPLES.

1. $$x^3 + y^3 - 3axy = c, \text{ to find } \frac{dy}{dx}.$$

Here $$\frac{du}{dx} = 3(x^2 - ay),\ \frac{du}{dy} = 3(y^2 - ax)$$

$$\therefore \frac{dy}{dx} = \frac{x^2 - ay}{ax - y^2}.$$

2. $$\frac{x^m}{a^m} + \frac{y^m}{b^m} = 1, \text{ to find } \frac{dy}{dx}.$$

$$\frac{du}{dx} = \frac{mx^{m-1}}{a^m},\quad \frac{du}{dy} = \frac{my^{m-1}}{b^m},\ \therefore \frac{dy}{dx} = -\left(\frac{x}{y}\right)^{m-1}\left(\frac{b}{a}\right)^m.$$

3. $$x \log y - y \log x = 0. \qquad \frac{dy}{dx} = \frac{y}{x}\left(\frac{x \log y - y}{x \log y - x}\right).$$

99. If $u = \phi(x, y)$, where x and y are connected by the equation $f(x, y) = 0$, to find the total differential of u with respect to x; y being regarded as a function of x.

Here, by Art. 96, we get

$$\frac{du}{dx} = \frac{d\phi}{dx} + \frac{d\phi}{dy}\frac{dy}{dx}.$$

Also from Art. 98,

$$\frac{df}{dx} + \frac{df}{dy}\frac{dy}{dx} = 0.$$

Hence
$$\frac{du}{dx} = \frac{\frac{d\phi}{dx}\cdot\frac{df}{dy} - \frac{df}{dx}\cdot\frac{d\phi}{dy}}{\frac{df}{dy}}. \qquad ($$

This result can also be written in the following detern nant form

$$\frac{du}{dx} = \frac{\begin{vmatrix} \frac{d\phi}{dx}, & \frac{d\phi}{dy} \\ \frac{df}{dx}, & \frac{df}{dy} \end{vmatrix}}{\frac{df}{dy}}.$$

More generally, let $u = \phi(x, y, z)$, where x, y, z, are co nected by two equations

$$f_1(x, y, z) = 0, \quad f_2(x, y, z) = 0,$$

then, as in the preceding case, we have

$$\frac{du}{dx} = \frac{d\phi}{dx} + \frac{d\phi}{dy}\frac{dy}{dx} + \frac{d\phi}{dz}\frac{dz}{dx},$$

and also

$$\frac{df_1}{dx} + \frac{df_1}{dy}\frac{dy}{dx} + \frac{df_1}{dz}\frac{dz}{dx} = 0,$$

$$\frac{df_2}{dx} + \frac{df_2}{dy}\frac{dy}{dx} + \frac{df_2}{dz}\frac{dz}{dx} = 0.$$

Hence, we get

$$\frac{du}{dx} = \frac{\begin{vmatrix} \frac{d\phi}{dx}, & \frac{d\phi}{dy}, & \frac{d\phi}{dz} \\ \frac{df_1}{dx}, & \frac{df_1}{dy}, & \frac{df_1}{dz} \\ \frac{df_2}{dx}, & \frac{df_2}{dy}, & \frac{df_2}{dz} \end{vmatrix}}{\begin{vmatrix} \frac{df_1}{dy}, & \frac{df_1}{dz} \\ \frac{df_2}{dy}, & \frac{df_2}{dz} \end{vmatrix}} \qquad (8)$$

This result admits of easy generalization.

100. Euler's Theorem of Homogeneous Functions.

If $\quad u = Ax^p y^q + Bx^{p'}y^{q'} + Cx^{p''}y^{q''} + \&c.$

where $\quad p + q = p' + q' = p'' + q'' = \&c. = n,$

to prove that

$$x\frac{du}{dx} + y\frac{du}{dy} = nu. \qquad (9)$$

Here $\quad x\dfrac{du}{dx} = Apx^p y^q + Bp'x^{p'}y^{q'} + \&c.$

$$y\frac{du}{dy} = Aqx^p y^q + Bq'x^{p'}y^{q'} + \&c.$$

$$\therefore\ x\frac{du}{dx} + y\frac{du}{dy} = A(p+q)x^p y^q + B(p'+q')x^{p'}y^{q'} + \&c.$$

$$= nAx^p y^q + nBx^{p'}y^{q'} + \&c. = nu.$$

Hence, if u be any homogeneous expression of the n^{th} degree in x and y, not involving fractions, we have

$$x\frac{du}{dx} + y\frac{du}{dy} = nu.$$

Again, suppose u to be a homogeneous function of a fractional form, represented by $\frac{\phi_1}{\phi_2}$; where ϕ_1, ϕ_2 are homogeneous expressions of the n^{th} and m^{th} degrees, respectively, in x and y, then from the equation

$$u = \frac{\phi_1}{\phi_2},$$

we have
$$\frac{du}{dx} = \frac{\phi_2 \frac{d\phi_1}{dx} - \phi_1 \frac{d\phi_2}{dx}}{(\phi_2)^2},$$

and
$$\frac{du}{dy} = \frac{\phi_2 \frac{d\phi_1}{dy} - \phi_1 \frac{d\phi_2}{dy}}{(\phi_2)^2},$$

accordingly we get

$$x\frac{du}{dx} + y\frac{du}{dy} = \frac{\phi_2\left(x\frac{d\phi_1}{dx} + y\frac{d\phi_1}{dy}\right) - \phi_1\left(x\frac{d\phi_2}{dx} + y\frac{d\phi_2}{dy}\right)}{(\phi_2)^2},$$

but, by the preceding,

$$x\frac{d\phi_1}{dx} + y\frac{d\phi_1}{dy} = n\phi_1, \qquad x\frac{d\phi_2}{dx} + y\frac{d\phi_2}{dy} = m\phi_2,$$

hence
$$x\frac{du}{dx} + y\frac{du}{dy} = \frac{n\phi_1\phi_2 - m\phi_1\phi_2}{(\phi_2)^2}$$

$$= (n - m)\frac{\phi_1}{\phi_2} = (n - m)u:$$

which proves the theorem for homogeneous expressions of a fractional form.

In the case of three variables, x, y, z,

suppose $u = Ax^p y^q z^r$, then we have

$$x\frac{du}{dx} = Apx^p y^q z^r, \quad y\frac{du}{dy} = Aqx^p y^q z^r, \quad z\frac{du}{dz} = Arx^p y^q z^r,$$

$$\therefore\ x\frac{du}{dx} + y\frac{du}{dy} + z\frac{du}{dz} = A(p+q+r)x^p y^q z^r = (p+q+r)\,u;$$

and the same method of proof can be extended to any homogeneous function of three or more variables.

Hence if u be a homogeneous function of the n^{th} degree in x, y, z, we have

$$x\frac{du}{dx} + y\frac{du}{dy} + z\frac{du}{dx} = nu. \tag{10}$$

It may be observed that the preceding result holds also if n be a *fractional* or *negative* number, as can be easily seen. A more general proof will be found in a subsequent chapter, along with the extension of the theorem to differentiations of a higher order.

EXAMPLES.

Verify Euler's Theorem in the following cases by direct differentiation:—

1. $u = \dfrac{x^3+y^3}{(x+y)^{\frac{1}{2}}}$; prove $x\dfrac{du}{dx} + y\dfrac{du}{dy} = \dfrac{5u}{2}$.

2. $u = \dfrac{x^3+ax^2y+by^3}{a'x^2+b'y^2}$, " $x\dfrac{du}{dx} + y\dfrac{du}{dy} = u$.

3. $u = \sin^{-1}\dfrac{x^2-y^2}{x^2+y^2}$, " $x\dfrac{du}{dx} + y\dfrac{du}{dy} = 0$.

4. $u = \phi\left(\dfrac{x^2}{y^2}\right)$ " $x\dfrac{du}{dx} + y\dfrac{du}{dy} = 0$.

5. $u = \phi\left(\dfrac{x^3-y^3}{x^3+y^3}\right)$, " $x\dfrac{du}{dx} + y\dfrac{du}{dy} = 0$.

101. **Theorem.**—If $U = u_0 + u_1 + u_2 + \ldots + u_n$,

where u_0 is a constant, and $u_1, u_2, \ldots u_n$, are homogeneous functions of x, y, z, &c., of the 1st, 2nd, ... n^{th} degrees, respectively, then

$$x\frac{dU}{dx} + y\frac{dU}{dy} + z\frac{dU}{dz} + \ldots = u_1 + 2u_2 + 3u_3 + \ldots + nu_n. \quad (11)$$

For, by Euler's Theorem, we have

$$x\frac{du_r}{dx} + y\frac{du_r}{dy} + z\frac{du_r}{dz} + \text{\&c.} = ru_r,$$

since u_r is homogeneous of the r^{th} degree in the variables.

Cor. If $U = 0$, then

$$x\frac{dU}{dx} + y\frac{dU}{dy} + z\frac{dU}{dz} \ldots = -\{u_{n-1} + 2u_{n-2} + \ldots + nu_0\}. \quad (12)$$

This follows on subtracting

$$nu_0 + nu_1 + \ldots + nu_n = 0$$

from the preceding result.

102. **Remarks on Euler's Theorem.**—In the application of Euler's Theorem the student should be careful to see that the functions to which it is applied are *really* homogeneous expressions. For instance, at first sight the expression $\sin^{-1}\left(\frac{x+y}{x^{\frac{1}{2}}+y^{\frac{1}{2}}}\right)$ might appear to be a homogeneous function in x and y; but if the function be expanded, it is easily seen that the terms thus obtained are of different degrees, and, consequently, Euler's Theorem cannot be directly applied to it. If, however, the equation be written in the form $\frac{x+y}{x^{\frac{1}{2}}+y^{\frac{1}{2}}} = \sin u$, we shall have, by Euler's formula,

$$x\frac{d\sin u}{dx} + y\frac{d\sin u}{dy} = \frac{\sin u}{2},$$

or
$$\cos u\left(x\frac{du}{dx}+y\frac{du}{dy}\right)=\frac{\sin u}{2},$$

hence
$$x\frac{du}{dx}+y\frac{du}{dy}=\frac{\tan u}{2}=\frac{1}{2}\,\frac{x+y}{\sqrt{(x^{\frac{1}{2}}+y^{\frac{1}{2}})^2-(x+y)^2}}.$$

If, however, the degrees in the numerator and the denominator be the same, the function is of the degree zero, and in all such cases we have

$$x\frac{du}{dx}+y\frac{du}{dy}=0.$$

For example, $\sin^{-1}\left(\frac{x^{\frac{1}{3}}-y^{\frac{1}{3}}}{x^{\frac{1}{3}}+y^{\frac{1}{3}}}\right)$, $\tan^{-1}\frac{x+y}{x-y}$, $e^{h\frac{x}{y}}$, &c., may be treated as homogeneous expressions whose degree of homogeneity is zero. The same remark applies to all expressions which are reducible to the form $\phi\left(\frac{y}{x}\right)$.

103. If
$$x=r\cos\theta,\quad y=r\sin\theta,$$

to prove that
$$xdy-ydx=r^2d\theta. \tag{13}$$

In Ex. 1, Art. 94, we found

$$dx=\cos\theta dr-r\sin\theta d\theta,$$

similarly
$$dy=\sin\theta dr+r\cos\theta d\theta.$$

Hence
$$xdy=r\cos\theta\sin\theta dr+r^2\cos^2\theta d\theta$$
$$ydx=r\cos\theta\sin\theta dr-r^2\sin^2\theta d\theta$$
$$\therefore\ xdy-ydx=r^2\,d\theta.$$

104. If x and y have the same values as in the last, to prove that

$$(dx)^2+(dy)^2=(dr)^2+r^2\,(d\theta)^2. \tag{14}$$

Square and add the expressions for dx, dy, found above, and the required result follows immediately.

The two preceding formulæ are of importance in the theory of plane curves.

105. *If* $u = ax^2 + by^2 + cz^2 + 2dyz + 2exz + 2fxy,$

to find the condition among the constants that the same values of x, y, z *should satisfy the three equations*

$$\frac{du}{dx} = 0, \quad \frac{du}{dy} = 0, \quad \frac{du}{dz} = 0.$$

Here $$\frac{du}{dx} = 2ax + 2fy + 2ez = 0,$$

$$\frac{du}{dy} = 2fx + 2by + 2dz = 0,$$

$$\frac{du}{dz} = 2ex + 2dy + 2cz = 0.$$

Hence, eliminating x, y, z between these three equations, the required condition is

$$abc - ad^2 - be^2 - cf^2 + 2def = 0;$$

or, in the determinant form,

$$\begin{vmatrix} a & f & e \\ f & b & d \\ e & d & c \end{vmatrix} = 0.$$

The preceding determinant is called the *discriminant* of the quadratic expression, and is an *invariant* of the function; it also expresses the condition that the conic represented by the equation $u = 0$ should break up into two right lines. (Salmon's Conics, Art. 76).

The foregoing result can be verified easily from the latter point of view; for, suppose the quadratic expression, u, to be the product of two linear factors, X and Y;

or $$u = XY,$$

where $$X = lx + my + nz, \quad Y = l'x + m'y + n'z,$$

then
$$\frac{du}{dx} = X\frac{dY}{dx} + Y\frac{dX}{dx} = l'X + lY$$

$$\frac{du}{dy} = X\frac{dY}{dy} + Y\frac{dX}{dy} = m'X + mY$$

$$\frac{du}{dz} = X\frac{dY}{dz} + Y\frac{dY}{dz} = n'X + nY.$$

Here the expressions at the right-hand side become zero for the values of x, y, z, which satisfy the equations $X = 0$, $Y = 0$, or
$$lx + my + nz = 0, \qquad l'x + m'y + n'z = 0.$$

Hence, in this case,

$$\frac{du}{dx} = 0, \quad \frac{du}{dy} = 0, \quad \frac{du}{dz} = 0$$

are also satisfied simultaneously by the same values.

We shall now proceed to illustrate the principles of partial differentiation by applying them to a few elementary questions in plane and spherical triangles. In such cases we may regard *any three** of the parts, a, b, c, A, B, C, as being *independent* variables, and each of the others as a function of the three so chosen.

106. Equation connecting the Variations of the three Sides and one Angle.—If two sides a, b and the contained angle C, in a plane triangle receive indefinitely small increments, to find the corresponding increment in the third side c.

We have
$$c^2 = a^2 + b^2 - 2ab\cos C$$

$$\therefore\ cdc = (a - b\cos C)\,da + (b - a\cos C)\,db + ab\sin C dC,$$

but
$$a = b\cos C + c\cos B, \quad b = a\cos C + c\cos A.$$

Hence, dividing by c, and substituting $c\sin B$ for $b\sin C$, we get
$$dc = \cos B da + \cos A db + a\sin B dC. \tag{15}$$

Otherwise thus, geometrically.

---

* The case of the three angles of a plane triangle is excepted, as they are only equivalent to two independent data.

By equation (2), Art. 95, we have

$$dc = \frac{dc}{da}da + \frac{dc}{db}db + \frac{dc}{dC}dC.$$

Now, in the determination of $\frac{dc}{da}$ we must regard b and C as constants; accordingly, let us suppose the side CB or a to receive a small increment, BB' or Δa, as in the figure. Join AB' and draw $B'D$ perpendicular to AB, produced if necessary; then, by Art. 37, $AB' = AD$ when BB' is infinitely small, neglecting infinitely small quantities of the second order.

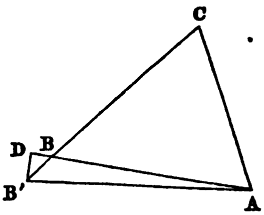

Fig. 3.

Hence

$$\Delta c = AB' - AB = AD - AB = BD,$$

$$\therefore\ \frac{dc}{da} = \text{limit of } \frac{\Delta c}{\Delta a} = \frac{BD}{BB'} = \cos B.$$

Similarly, $\frac{dc}{db} = \cos A$; which results agree with those arrived at before by differentiation.

Again, to find $\frac{dc}{dC}$. Suppose the angle C to receive a small increment ΔC, represented by BCB' in the accompanying figure, take $CB' = CB$, join AB', and draw BD perpendicular to AB'.

Then

$$\Delta c = AB' - AB = B'D \text{ (in the limit)}$$

$$= BB' \cos AB'B = BB' \sin ABC \text{ (q.p.)}$$

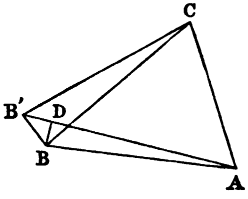

Fig. 4.

Also, in the limit, $BB' = B'C \sin BCB' = a\Delta C$.

Hence $$\frac{dc}{dC} = \text{limiting value of } \frac{\Delta c}{\Delta C} = a \sin B;$$

the same result as that arrived at by differentiation.

In the preceding investigation it has been assumed that $AB - AD$ is infinitely small in comparison with BD; or that the fraction $\frac{AB - AD}{BD}$ vanishes in the limit. For the proof of this the student is referred to Art. 37.

When the base of a plane triangle is calculated from the observed lengths of its sides, and the magnitude of its vertical angle, the result in (15) shows how the *error* in the computed value of the base can be *approximately* found in terms of the small errors in observation of the sides and of the contained angle.

107. **To find $\frac{dC}{dA}$ when a and b are considered Constant.**— In the preceding figure BAB' represents the change in the angle A, arising from the change ΔC in C; moreover, as the angle A is diminished in this case, we must denote BAB' by $-\Delta A$, and we have

$$BB' = -\frac{AB\Delta A}{\sin AB'B} = -\frac{AB\Delta A}{\cos B} = -\frac{c\Delta A}{\cos B}.$$

Also $$BB' = a\Delta C,$$

$$\therefore \frac{dC}{dA} \doteq \frac{\Delta C}{\Delta A} \text{ (in the limit)} = -\frac{c}{a\cos B}. \qquad (16)$$

This result admits of another easy proof by differentiation. For $$a \sin B = b \sin A;$$

hence, when a and b are constants, we have

$$a \cos B dB = b \cos A dA;$$

also, since $A + B + C = \pi$, we have

$$dA + dB + dC = 0.$$

Substitute for dB in the former its value deduced from the latter equation, and we get

$$(a \cos B + b \cos A)\, dA = -a \cos B dC;$$

or $$c dA = -a \cos B dC, \text{ as before.}$$

108. **Equation connecting the Variations of two Sides and the opposite Angles.**—In general, if we take the logarithmic differential of the equation

$$a \sin B = b \sin A,$$

regarding a, b, A, B as variables, we get

$$\frac{da}{a} + \frac{dB}{\tan B} = \frac{db}{b} + \frac{dA}{\tan A}. \tag{17}$$

109. **Landen's Transformation.**—The result in equation (16) admits of being transformed into

$$\frac{dA}{a \cos B} = -\frac{dC}{c};$$

but

$$c = \sqrt{a^2 + b^2 - 2ab \cos C}; \text{ and } a \cos B = \sqrt{a^2 - b^2 \sin^2 A}.$$

Hence we get

$$\frac{dA}{\sqrt{a^2 - b^2 \sin^2 A}} = -\frac{dC}{\sqrt{a^2 + b^2 - 2ab \cos C}}.$$

If C be denoted by $180° - 2\phi_1$, the angle at A by ϕ, and $\frac{b}{a}$ by k, the preceding equation becomes

$$\frac{d\phi}{\sqrt{1 - k^2 \sin^2\phi}} = \frac{2d\phi_1}{\sqrt{1 + 2k \cos 2\phi_1 + k^2}} = \frac{2d\phi_1}{\sqrt{(1+k)^2 - 4k \sin^2\phi_1}}$$

$$= \frac{2}{(1+k)} \frac{d\phi_1}{\sqrt{1 - k_1^2 \sin^2\phi_1}}; \tag{18}$$

where $$k_1 = \frac{2\sqrt{k}}{1+k}.$$

Also, the equation $a \sin B = b \sin A$ becomes

$$\sin(2\phi_1 - \phi) = k \sin\phi.$$

The result just established furnishes a proof of Landen's* transformation in Elliptic Functions.

We shall next investigate some analogous formulæ in Spherical Trigonometry.

110. **Relation connecting the Variations of Three Sides and One Angle.**—Differentiating the well-known relation

$$\cos c = \cos a \cos b + \sin a \sin b \cos C,$$

regarding *a and b as constants*, we get

$$\frac{dc}{dC} = \frac{\sin a \sin b \sin C}{\sin c} = \sin a \sin B.$$

Again, the value of $\frac{dc}{da}$ when b and C are constants, can be easily determined geometrically as follows:—

In the spherical triangle ABC, making a construction similar to that of Fig. 3, Art. 106, we have

$$BB' = \Delta a, \therefore \frac{dc}{da} = \text{limit of } \frac{\Delta c}{\Delta a} = \frac{BD}{BB'}$$

(in the limit) $= \cos B$.

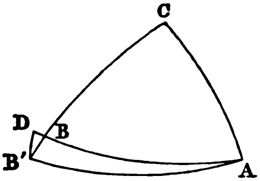

Fig. 5.

Similarly when *a and C are constants*, $\frac{dc}{db} = \cos A$.

Hence finally

$$dc = \cos B\,da + \cos A\,db + \sin a \sin B\,dC. \qquad (19)$$

This result can also be obtained by a process of differentiation. This method is left as an exercise for the student.

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[*] This transformation is often attributed to Lagrange, it had however been previously arrived at by Landen. (See Philosophical Transactions, 1771 and 1775.)

As in the corresponding case of plane triangles, we have assumed that $AB' = AD$ in the limit; i. e., that $\frac{AB' - AD}{B'D}$ is infinitely small in comparison with AD in the limit. This assumption may be stated otherwise, thus—

If the angle A of a right-angled spherical triangle be very small, then the ratio $\frac{c - b}{A}$ becomes very small at the same time; where c and b have their usual significations.

This result is easily established, for by Napier's rules we have

$$\cos A = \frac{\tan b}{\tan c} = \frac{\sin b \cos c}{\cos b \sin c};$$

$$\therefore \frac{1 - \cos A}{1 + \cos A} = \frac{\sin c \cos b - \cos c \sin b}{\sin c \cos b + \cos c \sin b} = \frac{\sin (c - b)}{\sin (c + b)};$$

or

$$\sin (c - b) = \tan^2 \frac{A}{2} \sin (c + b), \therefore \frac{\sin (c - b)}{\tan \frac{A}{2}} = \sin (c + b) \tan \frac{A}{2}.$$

But the right-hand side of this equation becomes very small along with A, and consequently $c - b$ becomes at the same time very small in comparison with that angle.

The formula (19) can also be written in the form

$$dC = \frac{dc}{\sin a \sin B} - \frac{da}{\sin a \tan B} - \frac{db}{\sin b \tan A}; \tag{20}$$

and the corresponding formulæ for the differentials of A and B are obtained by an interchange of letters.

Again, by aid of the *polar triangle*, formula (19) becomes

$$dC = - \cos b dA - \cos a dB + \sin A \sin b \, dc. \tag{21}$$

These and the analogous formulæ are of importance in Astronomy in determining the *errors* in a computed angular distance arising from small *errors* in observation. They also enable us to determine the most favourable positions for making certain observations; viz., those in which small errors in observation produce the *least error* in the required result.

111. **Remarks on Partial Differentials.**—The beginner must be careful to attach their proper significations to the expressions $\frac{dC}{da}$, $\frac{da}{dC}$, &c., in each case. Thus when *a and b are constants,* we have $\frac{dc}{dC} = \sin a \sin B$; but when *A and a are constants,* we have $\frac{dc}{dC} = \frac{\tan c}{\tan C}$; these are quite different quantities represented by the same expression $\frac{dc}{dC}$.

The reason is, that in the former case we investigate the ultimate ratio of the simultaneous increments of a side and its opposite angle, when the *other two sides are considered as constant;* while in the latter, we investigate the similar ratio when *one side and its opposite angle* are constant.

Similar remarks apply in all cases of *partial* differentiation.

When our formulæ are applied to the case of small *errors* in the sides and angles of a triangle, it is usual to designate these errors by Δa, Δb, Δc, ΔA, ΔB, ΔC; and when these expressions are substituted for da, db, &c. in our formulæ they give approximate results.

For instance (15) becomes in this case

$$\Delta c = \Delta a \cos B + \Delta b \cos A + \Delta C \sin a \sin B; \qquad (22)$$

and similarly in other cases.

It is easily seen that the *error* arising in the application of these formulæ to such cases is a small quantity of the *second* order; that is, it involves the squares and products of the small quantities Δa, Δb, Δc, &c. This will also appear more fully from the results arrived at in a subsequent chapter.

112. **Theorem.**—If the base c, and the vertical angle C, of a spherical triangle be constant, formula (19) becomes

$$\frac{da}{\cos A} + \frac{db}{\cos B} = 0.$$

Now writing ϕ instead of a, ψ instead of b, and k for $\dfrac{\sin C}{\sin c}$, this equation becomes

$$\left(\text{since } k = \frac{\sin A}{\sin a} = \frac{\sin B}{\sin b}\right)$$

$$\frac{d\phi}{\sqrt{1 - k^2 \sin^2\phi}} + \frac{d\psi}{\sqrt{1 - k^2 \sin^2\psi}} = 0; \qquad (23)$$

where ϕ and ψ are connected by the following* relation:—

$$\cos c = \cos\phi \cos\psi + \sin\phi \sin\psi \cos C,$$

or
$$\cos c = \cos\phi \cos\psi + \sin\phi \sin\psi \sqrt{1 - k^2 \sin^2 c}.$$

113. **In a Spherical Triangle, to prove that**

$$\frac{da}{\cos A} + \frac{db}{\cos B} + \frac{dc}{\cos C} = 0 \qquad (24)$$

when $\dfrac{\sin C}{\sin c}$ **is constant.**

Let $\sin C = k \sin c$, and we get

$$dC = \frac{k \cos c}{\cos C} dc = \frac{\sin A \cos c}{\sin a \cos C} dc,$$

substitute this value for dC in (19) and it becomes

$$dc = \cos A db + \cos B da + \frac{\cos c \sin A \sin B}{\cos C} dc;$$

or
$$\cos A db + \cos B da = \left(1 - \frac{\cos c \sin A \sin B}{\cos C}\right) dc$$

$$= -\frac{\cos A \cos B}{\cos C} dc;$$

since
$$\sin A \sin B \cos c = \cos C + \cos A \cos B.$$

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* This mode of establishing the connexion between Elliptic Functions by aid of Spherical Trigonometry is due to Lagrange.

Hence $$\frac{da}{\cos A} + \frac{db}{\cos B} + \frac{dc}{\cos C} = 0.$$

Again, since $\cos A = \sqrt{1 - \sin^2 A} = \sqrt{1 - k^2 \sin^2 a}$, &c. the preceding result may be written in the form

$$\frac{da}{\sqrt{1 - k^2 \sin^2 a}} + \frac{db}{\sqrt{1 - k^2 \sin^2 b}} + \frac{dc}{\sqrt{1 - k^2 \sin^2 c}} = 0. \qquad (25)$$

where a, b, c, are connected by the equation

$$\cos c = \cos a \cos b + \sin a \sin b \sqrt{1 - k^2 \sin^2 c}.$$

114. **Theorem of Legendre.**—We get from (24)

$$\cos B \cos C da + \cos A \cos C db + \cos B \cos A dc = 0,$$

or $$(\cos A - \sin B \sin C \cos a) da + (\cos B - \sin A \sin C \cos b) db$$
$$+ (\cos C - \sin A \sin B \cos c) dc = 0,$$

$$\therefore \cos A da + \cos B db + \cos C dc = \sin B \sin C d (\sin a)$$
$$+ \sin A \sin C d (\sin b) + \sin A \sin B d (\sin c)$$

$$= k^2 \{\sin b \sin c\, d (\sin a) + \sin a \sin c d (\sin b) + \sin a \sin b d (\sin c)\}$$

$$= k^2 d (\sin a \sin b \sin c);$$

or $$\sqrt{1 - k^2 \sin^2 a}\, da + \sqrt{1 - k^2 \sin^2 b}\, db + \sqrt{1 - k^2 \sin^2 c}\, dc$$
$$= k^2 d (\sin a \sin b \sin c). \qquad (26)$$

This furnishes a proof of Legendre's formula for the comparison of Elliptic Functions of the second species.

115. **If $u = \phi (x + at, y + \beta t)$, where x, y, a, β, are independent of t, and of each other; to prove that**

$$\frac{du}{dt} = a \frac{du}{dx} + \beta \frac{du}{dy}. \qquad (27)$$

Let $$x' = x + \alpha t,\ y' = y + \beta t,$$

then $$u = \phi(x', y'),$$

and $$\frac{dx'}{dx} = 1,\quad \frac{dy'}{dy} = 1,\quad \frac{dx'}{dt} = \alpha,\quad \frac{dy'}{dt} = \beta.$$

Also, since y' is independent of x, we have

$$\frac{du}{dx} = \frac{du}{dx'}\frac{dx'}{dx} = \frac{du}{dx'}, \text{ and } \frac{du}{dy} = \frac{du}{dy'}.$$

Hence $$\frac{du}{dt} = \frac{du}{dx'}\frac{dx'}{dt} + \frac{du}{dy'}\frac{dy'}{dt} = \alpha\frac{du}{dx} + \beta\frac{du}{dy}.$$

In like manner, if x', y', z', be substituted for $x + \alpha t$, $y + \beta t$, $z + \gamma t$, in the equation

$$u = \phi(x + \alpha t,\ y + \beta t,\ z + \gamma t),$$

it becomes $$u = \phi(x', y', z');$$

also $$\frac{du}{dx} = \frac{du}{dx'}\frac{dx'}{dx} + \frac{du}{dy'}\frac{dy'}{dx} + \frac{du}{dz'}\frac{dz'}{dx};$$

but $$\frac{dx'}{dx} = 1,\ \frac{dy'}{dx} = 0,\ \frac{dz'}{dx} = 0,$$

$$\therefore \frac{du}{dx} = \frac{du}{dx'}, \text{ also } \frac{du}{dy} = \frac{du}{dy'}, \frac{du}{dz} = \frac{du}{dz'}.$$

Again $$\frac{du}{dt} = \frac{du}{dx'}\frac{dx'}{dt} + \frac{du}{dy'}\frac{dy'}{dt} + \frac{du}{dz'}\frac{dz'}{dt};$$

but $$\frac{dx'}{dt} = \alpha,\ \frac{dy'}{dt} = \beta,\ \frac{dz'}{dt} = \gamma.$$

Hence $$\frac{du}{dt} = \alpha\frac{du}{dx} + \beta\frac{du}{dy} + \gamma\frac{du}{dz}. \tag{28}$$

This result can be easily extended to any number of variables.

EXAMPLES.

1. If $u = \sin^{-1}\left(\frac{x}{a}\right) + \sin^{-1}\left(\frac{y}{b}\right)$, prove that $du = \frac{dx}{\sqrt{a^2 - x^2}} + \frac{dy}{\sqrt{b^2 - y^2}}$.

2. If $u = xy\phi\left(\frac{y}{x}\right)$, ,, $x\frac{du}{dx} + y\frac{du}{dy} = 2u$.

3. If $u = x^n\phi\left(\frac{y}{x}\right)$, ,, $x\frac{du}{dx} + y\frac{du}{dy} = nu$.

without assuming Euler's Theorem.

4. $u = y\phi(xy)$, prove that $du = y^2\phi'(xy)\,dx + \{\phi(xy) + xy\phi'(xy)\}\,dy$.

5. If $f(u) = \phi(v)$, where u and v are each functions of x and y, prove that

$$\frac{du}{dx}\frac{dv}{dy} = \frac{dv}{dx}\frac{du}{dy}.$$

6. Find the values of $x\frac{du}{dx} + y\frac{du}{dy}$, when

$$(\alpha)\quad u = \frac{ax^{\frac{1}{2}} + by^{\frac{1}{2}}}{mx^2 + ny^2},$$

$$(\beta)\quad u = \tan^{-1}\left(\frac{x-y}{x+y}\right)^{\frac{3}{2}}.$$

7. If $u = \sin ax + \sin by + \tan^{-1}\left(\frac{y}{x}\right)$,

prove that $$du = a\cos ax\,dx + b\cos by\,dy + \frac{zdy - ydz}{y^2 + z^2}.$$

8. If $u = \log_y x$; find $\frac{du}{dx}$ and $\frac{du}{dy}$.

9. If $\theta = \tan^{-1}\frac{x}{y}$,

prove that $$(x^2 + y^2)\,d\theta = ydx - xdy.$$

10. If $u = y^{xz}$,

prove that $$du = y^{xz-1}(xzdy + yz\log y dx + xy\log y dz).$$

11. If $a + \sqrt{a^2 - y^2} = ye^{\frac{x + \sqrt{a^2 - y^2}}{a}}$,

prove that $$\frac{dy}{dx} = \frac{-y}{\sqrt{u^2 - y^2}}.$$

12. In a spherical triangle, when a, b, are constant. Prove that

$$\frac{dA}{dB}=\frac{\tan A}{\tan B}, \text{ and } \frac{dC}{dB}=-\frac{\sin C}{\sin B\cos A}.$$

13. In a plane triangle, if the angles and sides receive small variations, prove that

$$c\Delta B+b\cos A\Delta C=0; \quad a, b \text{ being constant,}$$
$$\cos C\Delta b+\cos B\Delta c=0; \quad a, A \text{ being constant,}$$
$$\tan A\Delta b=b\Delta C; \quad a, B \text{ being constant.}$$

14. The base c of a spherical triangle is measured, and the two adjacent base angles A, B are found by observation. Suppose that small errors dA, dB are committed in the observations of A and B; show that the corresponding error in the computed value of C is

$$-\cos a\,dB-\cos b\,dA.$$

15. If the base c and the area of a spherical triangle be given, prove that

$$\sin^2\frac{a}{2}dB+\sin^2\frac{b}{2}dA=0.$$

16. Given the base and the vertical angle of a spherical triangle, prove that the variation of the perpendicular p is connected with the variations of the sides by the relation

$$\sin C dp=\sin s' da+\sin s db,$$

s and s' being the segments into which the perpendicular divides the vertical angle.

17. If the height h of a tower be found by the angle θ which it subtends at a measured horizontal distance a; prove that

$$\Delta h=\frac{a\Delta\theta}{\cos^2\theta}; \text{ and that when } \frac{\Delta h}{\Delta\theta} \text{ is least, } \theta=\frac{\pi}{4}.$$

18. Prove the following relation between the small increments in two sides and the opposite angles of a spherical triangle,

$$\frac{da}{\tan a}+\frac{dB}{\tan B}=\frac{dA}{\tan A}+\frac{db}{\tan b}.$$

19. If $z=\phi(x^2-y^2)$, prove that

$$y\frac{dz}{dx}+x\frac{dz}{dy}=0.$$

20. If $z=\frac{1}{x}f\left(\frac{y}{x}\right)$, prove that

$$x\frac{dz}{dx}+y\frac{dz}{dy}+z=0.$$

21. Verify by differentiation the equation

$$x\frac{du}{dx}+y\frac{du}{dy}=0,\ \text{when } u=\sin^{-1}\left(\frac{x-y}{x+y}\right)^{\frac{1}{2}}.$$

22. In a right-angled spherical triangle, prove that, if A be invariable, $\sin 2c\,db=\sin 2b\,dc$; and if c be invariable, $\tan a\,da=\tan b\,db$.

23. If a be one of the equal sides of an isosceles spherical triangle, whose vertical angle is very small and represented by $d\omega$; prove that the quantity by which either base angle falls short of a right angle is $\frac{1}{2}\cos a\,d\omega$.

24. If the base angles A, B of a triangle be both very small, prove that the difference between the sum of the sides a, b and the base c is a very small quantity of the *second* order.

25. If the base of a triangle be an infinitesimal of the first order, and also the angles at the base, prove that the difference between the sum of its sides and its base is an infinitesimal of the third order.

26. If $u=e^{x^y}+(\cos xy)^x$, find $\frac{du}{dx}$ and $\frac{du}{dy}$.

27. Prove that any root of the following equation in y:—

$$y^m+xy=1,$$

satisfies the differential equation

$$y^2\frac{d^2y}{dx^2}+(m-1)\,x\frac{dy^3}{dx^3}+(m-3)y\frac{dy^2}{dx^2}=0.$$

28. How can we ascertain whether an expression such as

$$\phi(x,y)+\sqrt{-1}\,\psi(x,y)$$

admits of being reduced to the form

$$f(x+y\sqrt{-1}).\ ?$$

29. If $lX+mY+nZ$, $l'X+m'Y+n'Z$, $l''X+m''Y+n''Z$, be substituted for x, y, z, in the quadratic expression of Art. 105; and if a', b', c', d', e', f', be the respective coefficients in the new expression; prove that

$$\begin{vmatrix} a' & f' & e' \\ f' & b' & d' \\ e' & d' & c' \end{vmatrix}=0,\ \text{whenever}\ \begin{vmatrix} a & f & e \\ f & b & d \\ e & d & c \end{vmatrix}=0.$$

30. If the transformation be *orthogonal*, i. e. if $x^2+y^2+z^2=X^2+Y^2+Z^2$; prove that the preceding determinants are equal to one another.

CHAPTER VI.

SUCCESSIVE DIFFERENTIATION OF FUNCTIONS OF TWO OR MORE VARIABLES.

116. **Successive Partial Differentiation.**—We have in the preceding chapter considered the manner of determining the partial differential coefficients of the first order in a function of any number of variables.

If u be a function of x, y, z, &c., the expressions

$$\frac{du}{dx}, \quad \frac{du}{dy}, \quad \frac{du}{dz}, \text{ \&c.}$$

being also functions of x, y, z, &c., admit of being differentiated in the same manner as the original function; and the partial differential coefficient of $\frac{du}{dx}$, when x *alone* varies, is denoted by

$$\frac{d}{dx}\left(\frac{du}{dx}\right) \text{ or } \frac{d^2u}{dx^2}$$

as in the case of a single variable.

Similarly the partial differential coefficient of $\frac{du}{dx}$, when y *alone* varies, is represented by

$$\frac{d}{dy}\left(\frac{du}{dx}\right), \text{ or } \frac{d^2u}{dydx},$$

and in general, $\frac{d^{m+n}u}{dy^m dx^n}$ denotes that the function u is first differentiated n times in succession, supposing x alone to vary, and the resulting function afterwards differentiated m times in succession, where y alone is supposed to vary; and similarly in all other cases.

We now proceed to show that the values of these partial derived functions are independent of the order in which the variables are supposed to change.

117. If u be a Function of x and y, to prove that

$$\frac{d}{dy}\left(\frac{du}{dx}\right) = \frac{d}{dx}\left(\frac{du}{dy}\right), \text{ or } \frac{d^2u}{dydx} = \frac{d^2u}{dxdy}, \qquad (1)$$

where x and y are independent of each other.

Let $u = \phi(x, y)$, then $\frac{du}{dx}$ represents the limiting value of

$$\frac{\phi(x+h, y) - \phi(x, y)}{h}$$

when h is infinitely small.

This expression being regarded as a function of y, let y become $y + k$, x remaining constant; then $\frac{d}{dy}\left(\frac{du}{dx}\right)$ is the limiting value of

$$\frac{\phi(x+h, y+k) - \phi(x, y+k) - \phi(x+h, y) + \phi(x, y)}{hk}$$

when both h and k become infinitely small.

In like manner $\frac{du}{dy}$ is the limiting value of

$$\frac{\phi(x, y+k) - \phi(x, y)}{k}$$

when k is infinitely small,

hence $\frac{d}{dx}\left(\frac{du}{dy}\right)$ is the limiting value of

$$\frac{\phi(x+h, y+k) - \phi(x+h, y) - \phi(x, y+k) + \phi(x, y)}{hk}$$

when both h and k are infinitely small.

Since this function is the same as the preceding for all finite values of h and k, it will continue to be so in the limit; hence

we have $$\frac{d}{dx}\left(\frac{du}{dy}\right) = \frac{d}{dy}\left(\frac{du}{dx}\right).$$

In like manner $\dfrac{d^3u}{dx^2dy} = \dfrac{d^3u}{dydx^2}$,

for, by the preceding, $\dfrac{d^2u}{dxdy} = \dfrac{d^2u}{dydx}$,

$$\therefore \frac{d}{dx}\left(\frac{d^2u}{dxdy}\right) = \frac{d}{dx}\left|\frac{d^2u}{dydx}\right| = \frac{d}{dx}\cdot\frac{d}{dy}\left|\frac{du}{dx}\right| = \frac{d}{dy}\cdot\frac{d}{dx}\left|\frac{du}{dx}\right|:$$

similarly in all other cases. Hence, in general,

$$\frac{d^{p+q}u}{dx^p\,dy^q} = \frac{d^{p+q}u}{dy^q\,dx^p}.$$

Again in the case of functions of three or more variables, by similar reasoning it can be proved that

$$\frac{d^3u}{dzdxdy} = \frac{d^3u}{dxdydz}, \text{ \&c.}$$

Hence, we infer that *the order of differentiation is in all cases indifferent,* provided the variables are *independent* of each other.

EXAMPLES FOR VERIFICATION.

1. If $u = \phi\left(\dfrac{x}{y}\right)$, verify that $\dfrac{d^2u}{dydx} = \dfrac{d^2u}{dxdy}$.

2. If $u = \tan^{-1}\left(\dfrac{x}{y}\right)$, ,, $\dfrac{d^3u}{dy^2\,dx} = \dfrac{d^3u}{dxdy^2}$.

3. If $u = \sin(ax^n + by^n)$, ,, $\dfrac{d^4u}{dx^2\,dy^2} = \dfrac{d^4u}{dy^2\,dx^2}$.

118. If u be any Function of x and y, to prove that

$$\frac{d}{dy}\left(F(u)\,\frac{du}{dx}\right) = \frac{d}{dx}\left(F(u)\,\frac{du}{dy}\right), \qquad (2)$$

where x and y are independent variables.

Here each side on differentiation becomes

$$F(u)\frac{d^2u}{dxdy}+F'(u)\frac{du}{dx}\frac{du}{dy};\ \therefore\ \&c.$$

119. **More generally, to prove that**

$$\frac{d}{dy}\left\{u\frac{dv}{dx}\right\}=\frac{d}{dx}\left\{u\frac{dv}{dy}\right\}, \tag{3}$$

where u and v are both functions of z, and z is a function of x and y.

For $$\frac{d}{dy}\left(u\frac{dv}{dx}\right)=\frac{du}{dy}\frac{dv}{dx}+u\frac{d^2v}{dydx},$$

but $$\frac{du}{dy}=\frac{du}{dz}\frac{dz}{dy},\quad \frac{dv}{dx}=\frac{dv}{dz}\frac{dz}{dx},$$

$$\therefore\quad \frac{d}{dy}\left(u\frac{dv}{dx}\right)=\frac{du}{dz}\frac{dv}{dz}\frac{dz}{dx}\frac{dz}{dy}+u\frac{d^2v}{dydx};$$

and $\frac{d}{dx}\left(u\frac{dv}{dy}\right)$ has evidently the same value.

This result could also have been deduced at once by assuming u in the preceding Article to be a function of z.

120. **Euler's Theorems of Homogeneous Functions.**—In Art. 100 it has been shown that

$$x\frac{du}{dx}+y\frac{du}{dy}=nu,$$

where u is a homogeneous function of the n^{th} degree in x and y.

Moreover, as $\frac{du}{dx}$ and $\frac{du}{dy}$ are homogeneous functions of the degree $n-1$, we have, by the same theorem,

$$x\frac{d}{dx}\left(\frac{du}{dx}\right)+y\frac{d}{dy}\left(\frac{du}{dx}\right)=(n-1)\frac{du}{dx},$$

$$x\frac{d}{dx}\left(\frac{du}{dy}\right)+y\frac{d}{dy}\left(\frac{du}{dy}\right)=(n-1)\frac{du}{dy};$$

multiplying the former of these equations by x, and the latter by y, we get, after addition,

$$x^2\frac{d^2u}{dx^2} + 2xy\frac{d^2u}{dxdy} + y^2\frac{d^2u}{dy^2} = (n-1)\left(x\frac{du}{dy} + y\frac{du}{dy}\right)$$

$$= (n-1)\,nu. \qquad (4).$$

This result can be readily extended to homogeneous functions of any number of independent variables.

A more complete investigation of Euler's Theorems will be found in Chapter VIII.

120. **To find the Successive Differential Coefficients with respect to t, of the Function**

$$\phi(x + at,\ y + \beta t),$$

where x, y, a, β, are independent of t, and of each other.

By Art. 115 we have in this case, where ϕ stands for the expression $\phi(x + at, y + \beta t)$,

$$\frac{d\phi}{dt} = a\frac{d\phi}{dx} + \beta\frac{d\phi}{dy}.$$

Hence $$\frac{d^2\phi}{dt^2} = a\frac{d}{dt}\left(\frac{d\phi}{dx}\right) + \beta\frac{d}{dt}\left(\frac{d\phi}{dy}\right)$$

$$= a\frac{d}{dx}\left(\frac{d\phi}{dt}\right) + \beta\frac{d}{dy}\left(\frac{d\phi}{dt}\right) \text{ (by the preceding Article)}$$

$$= a\frac{d}{dx}\left\{a\frac{d\phi}{dx} + \beta\frac{d\phi}{dy}\right\} + \beta\frac{d}{dy}\left\{a\frac{d\phi}{dx} + \beta\frac{d\phi}{dy}\right\}$$

$$= a\frac{d^2\phi}{dx^2} + 2a\beta\frac{d^2\phi}{dxdy} + \beta^2\frac{d^2\phi}{dy^2}. \qquad (5)$$

This result can also be written in the form

$$\frac{d^2\phi}{dt^2} = \left\{a\frac{d}{dx} + \beta\frac{d}{dy}\right\}\frac{d\phi}{dt} = \left\{a\frac{d}{dx} + \beta\frac{d}{dy}\right\}^2\phi, \qquad (6)$$

in which $\left(\alpha\frac{d}{dx}+\beta\frac{d}{dy}\right)^2$ is supposed to be developed in the usual manner, and $\frac{d^2\phi}{dx^2}$, &c., substituted for $\left(\frac{d}{dx}\right)^2\phi$, &c.

Again, to find $\frac{d^3\phi}{dt^3}$.

$$\frac{d^3\phi}{dt^3}=\frac{d}{dt}\left(\frac{d^2\phi}{dt^2}\right)=\frac{d}{dt}\left(\alpha\frac{d}{dx}+\beta\frac{d}{dy}\right)^2\phi$$

$$=\left(\alpha\frac{d}{dx}+\beta\frac{d}{dy}\right)^2\frac{d\phi}{dt}=\left(\alpha\frac{d}{dx}+\beta\frac{d}{dy}\right)^2\left(\alpha\frac{d\phi}{dx}+\beta\frac{d\phi}{dy}\right)$$

$$=\left(\alpha\frac{d}{dx}+\beta\frac{d}{dy}\right)^3\phi.$$

By induction from the preceding it follows that

$$\frac{d^n\phi}{dt^n}=\left(\alpha\frac{d}{dx}+\beta\frac{d}{dy}\right)^n\phi. \tag{7}$$

This expression, when expanded by the Binomial Theorem, gives the n^{th} differential coefficient of the function in terms of its partial differential coefficients of the n^{th} order in x and y.

EXAMPLES.

1. If $u = \sin (x^2y)$ verify the equation $\frac{d^2u}{dxdy} = \frac{d^2u}{dydx}$.

2. If $u = \sin (y + ax) + (y - ax)^2$,

prove that $$\frac{d^2u}{dx^2} = a^2 \frac{d^2u}{dy^2}.$$

3. If $u = y^x$,

prove that $$\frac{d^2u}{dxdy} = y^{x-1} (1 + x \log y) = \frac{d^2u}{dydx}.$$

4. If $u = \sin^{-1} \left(\frac{x^2}{y^2}\right)$, verify the equation $\frac{d^2u}{dxdy} = \frac{d^2u}{dydx}$.

5. If $u = \frac{xyz}{ax + by + cz}$,

find the values of $$\frac{d^2u}{dx^2}, \quad \frac{d^2u}{dy^2} \text{ and } \frac{d^2u}{dz^2}.$$

6. If $u = (x^2 + y^2)^{\frac{1}{2}}$,

prove that $$x^2 \frac{d^2u}{dx^2} + 2xy \frac{d^2u}{dxdy} + y^2 \frac{d^2u}{dy^2} = 0.$$

7. If $u = (x^3 + y^3)^{\frac{1}{2}}$,

prove that $$x^2 \frac{d^2u}{dx^2} + 2xy \frac{d^2u}{dxdy} + y^2 \frac{d^2u}{dy^2} = \frac{3}{4} u.$$

8. If $V = Ay^3 + 3By^2x + 3Cyx^2 + Dx^3$, prove that

$$\frac{d^2V}{dx^2} \frac{dV^2}{dy^2} - 2 \frac{d^2V}{dxdy} \frac{dV}{dx} \frac{dV}{dy} + \frac{d^2V}{dy^2} \frac{dV^2}{dx^2} = 9V \begin{vmatrix} x^2, & -xy, & y^2, \\ A, & B, & C, \\ B, & C, & D, \end{vmatrix}$$

and show that the left-hand side of this equation vanishes when V is a perfect cube.

9. If $u = \frac{1}{(x^2 + y^2 + z^2)^{\frac{1}{2}}}$.

prove that $$\frac{d^2u}{dx^2} + \frac{d^2u}{dy^2} + \frac{d^2u}{dz^2} = 0,$$

CHAPTER VII.

LAGRANGE'S THEOREM.

122. **Lagrange's Theorem.**—Suppose that we are given the equation

$$z = x + y\,\phi(z), \tag{1}$$

in which x and y are independent variables, and it is required to expand any function of z in ascending powers of y.

Let the function be denoted by $F(z)$, or by u, and, by Maclaurin's theorem, we have

$$u = u_0 + \frac{y}{1}\left(\frac{du}{dy}\right)_0 + \frac{y^2}{1\,.\,2}\left(\frac{d^2u}{dy^2}\right)_0 + \,.\,.\, + \frac{y^n}{1\,.\,2\,.\,.\,n}\left(\frac{d^nu}{dy^n}\right)_0 + \text{\&c.} \tag{2}$$

where u_0, $\left(\dfrac{du}{dy}\right)_0$, &c. represent the values of u, $\dfrac{du}{dy}$, &c., when zero is substituted for y, after differentiation.

It is evident that $u_0 = F(x)$.

To find the other terms, we get by differentiating (1) with respect to x, and also with respect to y,

$$\frac{dz}{dx} = 1 + y\,\phi'(z)\,\frac{dz}{dx}, \quad \frac{dz}{dy} = \phi(z) + y\,\phi'(z)\,\frac{dz}{dy},$$

or $$\frac{dz}{dx}\{1 - y\,\phi'(z)\} = 1, \quad \frac{dz}{dy}\{1 - y\phi'(z)\} = \phi(z);$$

hence $$\frac{dz}{dy} = \phi(z)\,\frac{dz}{dx}.$$

Also, since u is a function of z, we have

$$\frac{du}{dx} = \frac{du}{dz}\frac{dz}{dx}, \quad \frac{du}{dy} = \frac{du}{dz}\frac{dz}{dy},$$

hence we obtain

$$\frac{du}{dy} = \phi(z)\frac{du}{dx}. \tag{3}$$

Again, denoting $\phi(z)$ by Z, we have, by Art. 118, since Z is a function of u,

$$\frac{d}{dx}\left(Z\frac{du}{dy}\right) = \frac{d}{dy}\left(Z\frac{du}{dx}\right) = \frac{d^2u}{dy^2}, \text{ from (3)},$$

or

$$\frac{d^2u}{dy^2} = \frac{d}{dx}\left(Z^2\frac{du}{dx}\right). \tag{4}$$

Hence also

$$\frac{d^3u}{dy^3} = \frac{d^2}{dxdy}\left(Z^2\frac{du}{dx}\right),$$

since x and y are independent variables;

but

$$\frac{d}{dy}\left(Z^2\frac{du}{dx}\right) = \frac{d}{dx}\left(Z^2\frac{du}{dy}\right) = \frac{d}{dx}\left(Z^3\frac{du}{dx}\right), \text{ by (3)},$$

or

$$\frac{d^2}{dxdy}\left(Z^2\frac{du}{dx}\right) = \left(\frac{d}{dx}\right)^2\left(Z^3\frac{du}{dx}\right),$$

hence

$$\frac{d^3u}{dy^3} = \left(\frac{d}{dx}\right)^2\left(Z^3\frac{du}{dx}\right). \tag{5}$$

To prove that the law here indicated is general, suppose

that

$$\frac{d^nu}{dy^n} = \left(\frac{d}{dx}\right)^{n-1}\left(Z^n\frac{du}{dx}\right),$$

then, since $$\frac{d}{dy}\left(Z^n\frac{du}{dx}\right) = \frac{d}{dx}\left(Z^n\frac{du}{dy}\right) = \frac{d}{dx}\left(Z^{n+1}\frac{du}{dx}\right),$$

we have $$\frac{d^n}{dx^{n-1}dy}\left(Z^n\frac{du}{dx}\right) = \frac{d^n}{dx^n}\left(Z^{n+1}\frac{du}{dx}\right),$$

and hence $$\frac{d^{n+1}u}{dy^{n+1}} = \left(\frac{d}{dx}\right)^n\left(Z^{n+1}\frac{du}{dx}\right). \qquad (6)$$

This shows that if the proposed law hold for any integer n, it holds for the integer $n+1$; but it has been found to hold for $n=2$ and $n=3$; accordingly it holds for all integral values of n.

It remains to find the value of $\frac{du}{dy}$, $\frac{d^2u}{dy^2}$, &c., when we make $y=0$. Since on this hypothesis Z or $\phi(z)$ becomes $\phi(x)$, and $\frac{du}{dx}$ becomes $\frac{dF(x)}{dx}$ or $F'(x)$, it is evident from (3), (4), (5), (6), that the values of

$$\frac{du}{dy}, \ \frac{d^2u}{dy^2}, \ \frac{d^3u}{dy^3} \ldots \frac{d^{n+1}u}{dy^{n+1}},$$

become at the same time

$$\phi(x)\,F'(x),\ \frac{d}{dx}\left[\{\phi(x)\}^2F'(x)\right],\ \frac{d^2}{dx^2}\left[\{\phi(x)\}^3F'(x)\right],$$

$$\ldots\ldots \frac{d^n}{dx^n}\left[\{\phi(x)\}^{n+1}F'(x)\right].$$

Consequently formula (2) becomes

$$F(z) = F(x) + \frac{y}{1}\,\phi(x)\,F'(x) + \frac{y^2}{1\,.\,2}\frac{d}{dx}\left[\{\phi(x)\}^2F'(x)\right] + \&\text{c.}$$

$$\ldots \frac{y^{n+1}}{1\,.\,2\ldots(n+1)}\frac{d^n}{dx^n}\left[\{\phi(x)\}^{n+1}F'(x)\right] + \&\text{c.} \qquad (7)$$

This expansion is called Lagrange's Theorem.

If it be merely required to expand z, we get, on making $F(z) = z$,

$$z = x + \frac{y}{1}\phi(x) + \frac{y^2}{1 \cdot 2}\frac{d}{dx}\{\phi(x)\}^2 + \&c.$$

$$+ \frac{y^n}{1 \cdot 2 \, . \, . \, n}\frac{d^{n-1}}{dx^{n-1}}\{\phi(x)\}^n + \&c. \qquad (8)$$

123. **Laplace's Theorem.**—More generally, suppose that we are given

$$z = f\{x + y\,\phi(z)\}, \qquad (9)$$

and that it is required to expand any function, $F(z)$, in ascending powers of y.

Let $t = x + y\,\phi(z)$, then $z = f(t)$, and we have

$$t = x + y\,\phi\{f(t)\}. \qquad (10)$$

Also $F(z) = F\{f(t)\}$, and the question reduces to the expansion of the function $F\{f(t)\}$ in ascending powers of y by aid of (10); accordingly, formula (7) becomes in this case

$$F(z) = F\{f(t)\} = F\{f(x)\} + \frac{y}{1}\phi\{f(x)\}\,F'\{f(x)\} + \&c.$$

$$+ \frac{y^{n+1}}{1 \cdot 2 \, . \, . \, (n+1)}\frac{d^n}{dx^n}\left\{[\phi\{f(x)\}]^{n+1}F'[f(x)]\right\} + \&c. \qquad (11)$$

This formula is called Laplace's Theorem, and is, as we have seen, an immediate deduction from the Theorem of Lagrange. These theorems evidently only hold when the expansions are *convergent* series.

EXAMPLES.

1. **Expand z, being given the equation**

$$z = a + bz^3.$$

Here $$x = a,\ y = b,\ f(z) = z^3,$$

and we get, from formula (8),

$$z = a + ba^3 + 3b^2a^5 + 12b^3a^7 + \&c.$$

Lagrange has shown that this expansion represents the least root of the proposed cubic, and that the same principle holds in other cases.

2. Given $z = a + bz^n$, find the expansion of z.

$$\textit{Ans.}\ z = a + a^n b + 2na^{2n-1}\frac{b^2}{1\,.\,2} + 3n(3n-1)a^{3n-2}\frac{b^3}{1\,.\,2\,.\,3} + \&c.$$

3. Given $z = x + ye^z$, find the expansion of z.

$$\textit{Ans.}\ z = x + ye^x + y^2e^{2x} + \frac{y^3}{1\,.\,2}3e^{3x} + \frac{y^4}{1\,.\,2\,.\,3}4^2e^{4x} + \&c.$$

4. $z = a + e\sin z$, expand (1) z, (2) $\sin z$.

(1). $$\textit{Ans.}\ z = a + e\sin a + \frac{e^2}{1\,.\,2}\frac{d}{da}(\sin^2 a) + \frac{e^3}{1\,.\,2\,.\,3}\left(\frac{d}{da}\right)^2(\sin^3 a) + \&c.$$

(2). ,, $$\sin z = \sin a + e\sin a\cos a + \frac{e^2}{1\,.\,2}\frac{d}{da}(\sin^2 a\cos a) + \&c.$$

5. If $z = a + \frac{x}{2}(z^2 - 1)$ prove that

$$z = a + \frac{x}{1}\frac{(a^2-1)}{2} + \frac{x^2}{1\,.\,2}\frac{d}{da}\left(\frac{a^2-1}{2}\right)^2 + \ldots$$
$$+ \frac{x^n}{1\,.\,2\,\ldots\,n}\left(\frac{d}{da}\right)^{n-1}\left(\frac{a^2-1}{2}\right)^n + \&c.$$

6. Hence prove that

$$(1 - 2ax + x^2)^{-\frac{1}{2}} = 1 + \frac{x}{1}\frac{d}{da}\left(\frac{a^2-1}{2}\right) + \frac{x^2}{1\,.\,2}\left(\frac{d}{da}\right)^2\left(\frac{a^2-1}{2}\right)^2 + \ldots$$
$$+ \frac{x^n}{1\,.\,2\,\ldots\,n}\left(\frac{d}{da}\right)^n\left(\frac{a^2-1}{2}\right)^n + \&c.$$

CHAPTER VIII.

EXTENSION OF TAYLOR'S THEOREM TO FUNCTIONS OF TWO OR MORE VARIABLES.

124. **Expansion of $\phi(x + h,\ y + k)$.** Suppose u to be a function of two variables x and y, represented by the equation $u = \phi(x, y)$; then substituting $x + h$ for x, we get, by Taylor's Theorem,

$$\phi(x + h, y) = \phi(x, y) + h\frac{d}{dx}\{\phi(x, y)\} + \frac{h^2}{1 . 2}\frac{d^2}{dx}\{\phi(x, y)\} + \&c.$$

Again, let y become $y + k$, and we get

$$\phi(x + h,\ y + k) = \phi(x, y + k) + h\frac{d}{dx}\{\phi(x, y + k)\}$$

$$+ \frac{h^2}{1 . 2}\frac{d^2}{dx}\phi(x, y + k) + \&c. \quad (1)$$

Also

$$\phi(x, y + k) = \phi(x, y) + k\frac{d}{dy}\{\phi(x, y)\} + \frac{k^2}{1 . 2}\frac{d^2}{dy^2}\{\phi(x, y)\} + \&c.$$

$$= u + k\frac{du}{dy} + \frac{k^2}{1 . 2}\frac{d^2u}{dy^2} + \&c.$$

$$h\frac{d}{dx}\{\phi(x, y + k)\} = h\frac{du}{dx} + hk\frac{d^2u}{dxdy} + \frac{hk^2}{1 . 2}\frac{d^3u}{dxdy^2} + \&c.$$

$$\frac{h^2}{1 . 2}\frac{d^2}{dx^2}\{\phi(x, y + k)\} = \frac{h^2}{1 . 2}\frac{d^2u}{dx^2} + \frac{h^2k}{1 . 2}\frac{d^3u}{dx^2dy} + \&c.$$

Substituting these values in (1), we get

$$\phi(x+h, y+k)^* = u + h\frac{du}{dx} + k\frac{du}{dy}$$

$$+ \frac{h^2}{1 \cdot 2}\frac{d^2u}{dx^2} + hk\frac{d^2u}{dxdy} + \frac{k^2}{1 \cdot 2}\frac{d^2u}{dy^2} + \&c. \qquad (2)$$

125. This expansion can also be arrived at otherwise as follows :—Substitute $x + at$ and $y + \beta t$ for x and y, respectively, in the expression $\phi(x, y)$, then the new function

$$\phi(x + at, \; y + \beta t),$$

in which x, y, a, β, are constants with respect to t, may be regarded as a function of t, and represented by $F(t)$; thus

$$\phi(x + at, \; y + \beta t) = F(t).$$

The latter function $F(t)$, when expanded by Maclaurin's Theorem, becomes by Art. 77,

$$F(t) = F(0) + \frac{t}{1}F'(0) + \frac{t^2}{1 \cdot 2}F''(0) + \ldots$$

$$+ \frac{t^n}{\underline{|n}}F^{(n)}(\theta t). \qquad (3)$$

where $F(0)$ is the value of $F(t)$ when $t = 0$, or $F(0) = \phi(x, y) = u$; also $F'(0)$, $F''(0)$, &c., are the values of

$$\frac{d\phi}{dt}, \; \frac{d^2\phi}{dt^2}, \; \&c.$$

when $t = 0$; where ϕ stands for $\phi(x + at, y + \beta t)$.

Moreover, by Art. 115, we have

$$\frac{d\phi}{dt} = a\frac{d\phi}{dx} + \beta\frac{d\phi}{dy},$$

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* Since it is indifferent whether we first change x into $x + h$, and afterwards change y into $y + k$, or *vice versâ* ; the expansion given above furnishes an independent proof of the results arrived at in Art. 117.

but, when $t = 0$, $\phi(x + at, y + \beta t)$ becomes $F(0)$, and $\frac{d\phi}{dt}$ becomes $a\frac{du}{dx} + \beta\frac{du}{dy}$ at the same time.

Hence $$F'(0) = a\frac{du}{dx} + \beta\frac{du}{dy}.$$

Also, by the same Article,

$$\frac{d^2\phi}{dt^2} = a^2\frac{d^2\phi}{dx^2} + 2a\beta\frac{d^2\phi}{dxdy} + \beta^2\frac{d^2\phi}{dy^2},$$

which, when $t = 0$, reduces to

$$F''(0) = a^2\frac{d^2u}{dx^2} + 2a\beta\frac{d^2u}{dxdy} + \beta^2\frac{d^2u}{dy^2}. \qquad (4)$$

&c. &c. &c.

These equations may also be written in the symbolic form

$$F''(0) = \left(a\frac{d}{dx} + \beta\frac{d}{dy}\right)^2 u.$$

$$F'''(0) = \left(a\frac{d}{dx} + \beta\frac{d}{dy}\right)^3 u.$$

. . . . .

$$F^{(n)}(0) = \left(a\frac{d}{dx} + \beta\frac{d}{dy}\right)^n u.$$

Again, $\left(a\frac{d}{dx}\right)^r u = a^r\frac{d^ru}{dx^r}$, &c. since a, β, are independent of x and y: and hence the general term in the expansion of $F(t)$ can be at once written down by aid of the Binomial Theorem.

Finally we have, on substituting h for αt, and k for βt,

$$\phi(x+h, y+k) = u + h\frac{du}{dx} + k\frac{du}{dy} + \frac{h^2}{1 \cdot 2}\frac{d^2u}{dx^2} + hk\frac{d^2u}{dxdy}$$

$$+ \frac{k^2}{1 \cdot 2}\frac{d^2u}{dy^2} + \ldots + \frac{1}{\underline{|n+1}}\left(h\frac{d}{dx} + k\frac{d}{dy}\right)^{n+1}\phi(x+\theta h, y+\theta k). \quad (5)$$

126. **Expansion of $\phi(x+h, y+k, z+l)$.**—A function of three variables, x, y, z, admits of being treated in a similar manner, and accordingly the expression

$$\phi(x+\alpha t, y+\beta t, z+\gamma t),$$

when u is substituted for $\phi(x, y, z)$, becomes

$$\phi(x+\alpha t, y+\beta t, z+\gamma t) = u + \frac{t}{1}\left(\alpha\frac{d}{dx} + \beta\frac{d}{dy} + \gamma\frac{d}{dz}\right)u$$

$$+ \frac{t^2}{1 \cdot 2}\left(\alpha\frac{d}{dx} + \beta\frac{d}{dy} + \gamma\frac{d}{dz}\right)^2 u + \&c.;$$

or

$$\phi(x+h, y+k, z+l) = u + \left(h\frac{d}{dx} + k\frac{d}{dy} + l\frac{d}{dz}\right)u$$

$$+ \frac{1}{1 \cdot 2}\left(h\frac{d}{dx} + k\frac{d}{dy} + l\frac{d}{dz}\right)^2 u + \&c.$$

$$= u + h\frac{du}{dx} + k\frac{du}{dy} + l\frac{du}{dz} + \frac{h^2}{1 \cdot 2}\frac{d^2u}{dx^2} + \frac{k^2}{1 \cdot 2}\frac{d^2u}{dy^2} + \frac{l^2}{1 \cdot 2}\frac{d^2u}{dz^2}$$

$$+ hk\frac{d^2u}{dxdy} + hl\frac{d^2u}{dxdz} + kl\frac{d^2u}{dydz} + \&c. \quad (6)$$

The general term in this expansion, and also the remainder after n terms can be easily written down.

These results admit of obvious generalization for any number of variables.

Also, by making x, y, z, each cypher we have

$$\phi(h, k, l) = (u)_0 + h\left(\frac{du}{dx}\right)_0 + k\left(\frac{du}{dy}\right)_0 + l\left(\frac{du}{dz}\right)_0$$

$$+ \frac{h^2}{1 \cdot 2}\left(\frac{d^2u}{dx^2}\right)_0 + \&c. \dots$$

where $\left(\frac{du}{dx}\right)_0$, $\left(\frac{du}{dy}\right)_0$ ... denote the values which the functions $\frac{du}{dx}$, $\frac{du}{dy}$, ... assume on making $x = 0$, $y = 0$, and $z = 0$.

This result may be regarded as the extension of Maclaurin's Theorem.

127. Symbolic Expression for preceding Results.—Since

$$e^{h\frac{d}{dx} + k\frac{d}{dy}} \equiv 1 + \left(h\frac{d}{dx} + k\frac{d}{dy}\right) + \frac{1}{1 \cdot 2}\left(h\frac{d}{dx} + k\frac{d}{dy}\right)^2 + \dots$$

$$+ \frac{1}{\lfloor\underline{n}}\left(h\frac{d}{dx} + k\frac{d}{dy}\right)^n + \&c.,$$

equation (5) may be written in the shape

$$e^{h\frac{d}{dx} + k\frac{d}{dy}}\phi(x, y) = \phi(x + h, y + k). \qquad (7)$$

This is analogous to the form given for Taylor's Theorem in Art. 65, and may be deduced from it as follows:—

We have seen that the operation represented by $e^{h\frac{d}{dx}}$ when applied to any function is equivalent to changing x into $x + h$ throughout in the function.

Accordingly, $e^{h\frac{d}{dx}}\phi(x,y) = \phi(x + h, y)$, since y is independent of x.

In like manner, the operation $e^{k\frac{d}{dy}}$ when applied to any function, changes y into $y+k$,

$$\therefore\ e^{k\frac{d}{dy}} \cdot e^{h\frac{d}{dx}} \phi(x, y) = e^{k\frac{d}{dy}} \phi(x+h, y) = \phi(x+h, y+k),$$

or
$$e^{k\frac{d}{dy}+h\frac{d}{dx}} \phi(x, y) = \phi(x+h, y+k),$$

assuming that the symbols $k\dfrac{d}{dy}$ and $h\dfrac{d}{dx}$ are combined according to the same laws as ordinary algebraic expressions.

In an analogous manner we obtain the symbolic formula

$$e^{h\frac{d}{dx}+k\frac{d}{dy}+l\frac{d}{dz}} \phi(x, y, z) = \phi(x+h, y+k, z+l). \qquad (8)$$

128. If in the development (2), dx be substituted for h, and dy for k, it becomes

$$\phi(x+dx, y+dy) = \phi + \frac{d\phi}{dx}dx + \frac{d\phi}{dy}dy +$$
$$\frac{1}{1.2}\left(\frac{d^2\phi}{dx^2}dx^2 + 2\frac{d^2\phi}{dxdy}dxdy + \frac{d^2\phi}{dy^2}dy^2\right) + \&c. \qquad (9)$$

If the sum of all the terms of the degree n in dx and dy be denoted by $d^n\phi$, the preceding result may be written in the form

$$\phi(x+dx, y+dy) = \phi + \frac{d\phi}{1} + \frac{d^2\phi}{1.2} + \frac{d^3\phi}{1.2.3} + \ldots$$
$$+ \frac{d^n\phi}{\underline{|n}} + \&c. \qquad (10)$$

Since dx, dy are infinitely small quantities of the first order, each term in the preceding expansion is infinitely small in comparison with the preceding one.

Hence, since $d^2\phi$ is infinitely small in comparison with $d\phi$, if infinitely small quantities of the second and higher orders be neglected in comparison with those of the first, in accordance with Art. 38, we get

$$d\phi = \phi\,(x + dx,\ y + dy) - \phi\,(x,\ y) = \frac{d\phi}{dx}\,dx + \frac{d\phi}{dy}\,dy,$$

which agrees with the result in Art. 94.

129. **Euler's Theorems of Homogeneous Functions.**—We now proceed to give a more complete proof of Euler's Theorems than that given in Arts. 100 and 120.

If we substitute gx for h and gy for k in the expansion (5), it becomes

$$\phi\,(x + gx,\ y + gy) = u + g\left(x\frac{du}{dx} + y\frac{du}{dy}\right)$$

$$+ \frac{g^2}{1\,.\,2}\left(x^2\frac{d^2u}{dx^2} + 2xy\frac{d^2u}{dx^2} + y^2\frac{d^2u}{dy^2}\right) + \&c.$$

where u stands for $\phi\,(x,\ y)$.

But $\qquad \phi\,(x + gx,\ y + gy) = \phi\{(1 + g)x,\ (1 + g)y\},$

and, if $\phi\,(x,\ y)$ be a homogeneous function of the n^{th} degree in x and y, it is evident that the result of substituting $(1 + g)x$ for x and $(1 + g)\,y$ for y in it is equivalent to multiplying it by $(1 + g)^n$. Hence we have in this case,

$$\phi(x + gx,\ y + gy) = (1 + g)^n\,\phi\,(x,\ y) = (1 + g)^n u,$$

or $\quad (1 + g)^n u = u + g\left(x\frac{du}{dx} + y\frac{du}{dy}\right)$

$$+ \frac{g^2}{1\,.\,2}\left(x^2\frac{d^2u}{dx^2} + 2xy\frac{d^2u}{dxdy} + y^2\frac{d^2u}{dy^2}\right) + \&c.$$

where u is a homogeneous function of the n^{th} degree in x and y.

Since the preceding equation holds for *all* values of g, if we expand and equate like powers of g, we obtain

$$x\frac{du}{dx} + y\frac{du}{dy} = nu,$$

$$x^2\frac{d^2u}{dx^2} + 2xy\frac{d^2u}{dxdy} + y^2\frac{d^2u}{dy^2} = n(n-1)u,$$

$$x^3\frac{d^3u}{dx^3} + 3x^2y\frac{d^3u}{dx^2dy} + 3xy^2\frac{d^3u}{dxdy^2} + y^3\frac{d^3u}{dy^3} = n(n-1)(n-2)u,$$

&c. &c. &c.

The preceding method of demonstration admits of obvious extension to the case of a homogeneous function of three or more variables.

Thus, substituting gx for h, gy for k, gz for l, in formula (6) Art. 126, and proceeding as before, we get

$$x\frac{du}{dx} + y\frac{du}{dy} + z\frac{du}{dz} = nu,$$

$$x^2\frac{d^2u}{dx^2} + y^2\frac{d^2u}{dy^2} + z^2\frac{d^2u}{dz^2} + 2xy\frac{d^2u}{dxdy} + 2xz\frac{d^2u}{dxdz}$$

$$+ 2yz\frac{d^2u}{dydz} = n(n-1)u,$$

&c. &c. &c.

These formulæ are due to Euler, and are of importance in the general theory of curves and surfaces, as well as in other applications of analysis.

The preceding method of proof is taken from Lagrange's Mécanique Analytique.

CHAPTER IX.

MAXIMA AND MINIMA OF FUNCTIONS OF A SINGLE VARIABLE.

130. **Definition of a Maximum or a Minimum.**—If any function increase continuously as the variable on which it depends increases up to a certain value, and diminish for higher values of the variable, then, *in passing from its increasing to its decreasing stage*, the function attains what is called a maximum value.

In like manner, if the function decrease as the variable increases up to a certain value, and increase for higher values of the variable, the function passes through a minimum stage.

Many cases of maxima and minima can be best determined without the aid of the Differential Calculus; we shall commence with a few geometrical and algebraic examples of this class.

131. **Geometrical Example.**—*To find the area of the greatest triangle which can be inscribed in a given ellipse.* Suppose the ellipse projected orthogonally into a circle; then any triangle inscribed in the ellipse is projected into a triangle inscribed in the circle, and the areas of the triangles are to one another in the ratio of the area of the ellipse to that of the circle (Salmon's Conics, Art. 368). Hence the triangle in the ellipse is a maximum when that in the circle is a maximum; but in the latter case the maximum triangle is evidently equilateral, and it is easily seen that its area is to that of the circle as $\sqrt{27}$ to 4π. Hence the area of the greatest triangle inscribed in the ellipse is

$$\frac{3ab\sqrt{3}}{\pi},$$

where a, b are its semiaxes.

Moreover, the centre of the ellipse is evidently the point *of intersection* of the bisectors of the sides of the triangle.

EXAMPLES.

1. Prove that the area of the greatest ellipse inscribed in a given triangle is $\frac{\pi}{\sqrt{27}}$ (area of the triangle).

2. Find the area of the least ellipse circumscribed to a given triangle.

3. Place a chord of a given length in an ellipse so that its distance from the centre shall be a maximum.
The lines joining its extremities to the centre must be conjugate diameters.

4. Show that the preceding construction is impossible when the length of the given chord is $> a\sqrt{2}$ or $< b\sqrt{2}$; where a and b are the semiaxes of the ellipse. Prove in this case that if the distance of the chord from the centre be a maximum or a minimum, the chord is parallel to an axis of the curve.

5. A chord of an ellipse passes through a given point, find when the triangle formed by joining its extremities to the centre is a maximum.

132. **Algebraic Examples of Maxima and Minima.**—Many cases of maxima and minima can be solved by ordinary algebra. We shall confine our attention to one simple class of examples.

Let $f(x)$ represent the function whose maximum or minimum values are required, and suppose $u = f(x)$, and solve for x; then the values of u for which x changes from *real to imaginary*, are the solutions of the problem. This method is, in general, inapplicable when the equation in x is beyond the second degree. We shall illustrate the process by a few examples:—

EXAMPLES.

1. To divide a number into two parts, such that their product shall be a maximum.

Let a denote the number, x one of the parts, then $x(a - x)$ is to be a maximum, by hypothesis.

Here $$u = x(a - x), \text{ or } x^2 - ax + u = 0;$$

solving for x we get

$$x = \frac{u}{2} \pm \sqrt{\frac{a^2}{4} - u},$$

accordingly, the maximum value of u is $\frac{a^2}{4}$, since greater values would make x imaginary.

2. To find the maximum and minimum values of the fraction $\frac{x}{x^2+1}$.

Here $u = \frac{x}{x^2+1}$, or $x^2 + 1 = \frac{x}{u}$ $\therefore x = -\frac{1}{2u} \pm \sqrt{\frac{(1-2u)(1+2u)}{2u}}$.

In this case we infer that the maximum and minimum values of u are $\frac{1}{2}$ and $-\frac{1}{2}$; and the proposed fraction accordingly lies between the limits $\frac{1}{2}$ and $-\frac{1}{2}$ for all real values of x.

133. To find the Maximum and Minimum values of

$$\frac{ax^2 + 2bxy + cy^2}{a'x^2 + 2b'xy + c'y^2}.$$

Let u denote the proposed fraction and substitute z for $\frac{x}{y}$; when we get

$$u = \frac{az^2 + 2bz + c}{a'z^2 + 2b'z + c'}; \tag{1}$$

or
$$(a - a'u)z^2 + 2(b - b'u)z + c - c'u = 0.$$

Solving for z, this gives

$$(a - a'u)z + b - b'u = \pm\sqrt{(b - b'u)^2 - (a - a'u)(c - c'u)}. \tag{2}$$

There are three cases, according as the roots of the equation

$$(b'^2 - a'c')u^2 - (ac' + ca' - 2bb')u + b^2 - ac = 0 \tag{3}$$

are real and unequal, real and equal, or imaginary.

(1.) Let the roots be real, and denoted by α and β (of which β is the greater); then if $b'^2 - a'c' > 0$, we shall have

$$(a - a'u)z + b - b'u = \pm\sqrt{(b'^2 - a'c')(u - \alpha)(u - \beta)}.$$

Here, when u is less than, or equal to α, z is real; but when $u > \alpha$ and $< \beta$, z becomes imaginary; consequently, the lesser* root (α) is a maximum value of u; in like manner, it can be easily seen that the greater root (β) is a minimum.

If either $a' = 0$, or $c' = 0$, the radical becomes

$$b' \sqrt{(u - \alpha)(u - \beta)},$$

and, as before, the greater root is a minimum, and the lesser, a maximum, value of u.

In the preceding, the roots of the denominator are supposed real; if they be imaginary, i. e., if $b'^2 - a'c' < 0$, we have

$$(a - a'u)z + b - b'u = \pm \sqrt{(a'c' - b'^2)(u - \alpha)(\beta - u)}.$$

It is easily seen that z is imaginary for all values of u except those lying between α and β. Accordingly, the greater root is a maximum and the lesser, a minimum, value of u.

(2.) When $\alpha = \beta$, the expression under the radical sign is positive for *all* values of u, and consequently u does not admit of either a maximum or a minimum value.

(3.) When the roots α and β are imaginary, the expression under the radical sign is necessarily positive, and u in this case also does not admit of a maximum or a minimum value.

134. **Quadratic for determining z.**—Again, the value of z corresponding to a maximum or a minimum value of u, must satisfy the equation

$$(a - a'u)z + b - b'u = 0.$$

Substituting for u in (1) its value derived from this latter equation, we obtain the following quadratic in z:

$$(ab' - ba')z^2 + z(ac' - ca') + bc' - cb' = 0. \qquad (4)$$

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* In general, in seeking the maximum or minimum values of y from the equation, $y = \phi(x)$, if for all values of y between the limits α and β, the corresponding values of x are imaginary, while x is real when $y = \alpha$, or $y = \beta$; then it is evident that the lesser of the quantities, α, β, is a maximum, and the greater, a minimum, value of y. This result also admits of a simple geometrical proof, by considering the curve whose equation is $y = \phi(x)$.

This equation determines the values of z, which correspond to the maximum and minimum values of u. It can be easily seen that if the roots of equation (3) are real, so also are those of (4); and *vice versâ*.

The student will observe in the preceding investigation that when u attains a max. or a min. value, the corresponding equation in z, obtained from (2), has equal roots. This is, as will be seen more fully in the next Article, the essential criterion of a max. or a min. value, in general.

Find the max. or min. values of u in the following cases:—

EXAMPLES.

1. $u = \dfrac{x^2 + 2x + 11}{x^2 + 4x + 10}$. *Ans.* $u = 2$, a max. $u = \dfrac{5}{6}$ a min.

2. $$u = \frac{x^2 - x + 1}{x^2 + x - 1} = 1 + \frac{2 - 2x}{x^2 + x - 1},$$

$\dfrac{1 - x}{x^2 + x - 1}$ is a max. or a min., according as $\dfrac{x^2 + x - 1}{1 - x}$ is a min. or a max., i. e. as $\dfrac{1}{1 - x} - x$ is a max. or a min.

$\therefore x = 0$, or $x = 2$; the former gives a max., the latter a min. solution.

We now proceed to a general investigation of the conditions for a maximum or minimum, by aid of the principles of the Differential Calculus.

135. **Condition for a Maximum or Minimum.**—If the increment of a variable, x, be positive, then the corresponding increment of any function, $f(x)$, has the same sign as that of $f'(x)$, by Art. 6; hence as x increases, $f(x)$ increases or diminishes, according as $f'(x)$ is positive or negative.

Consequently when $f(x)$ changes from an increasing to a decreasing state, or *vice versâ*, its derived function, $f'(x)$, must change its sign. Let a be a value of x corresponding to a maximum or a minimum value of $f(x)$; then, in the case of a maximum we must have for small values of h,

$$f(a) > f(a + h), \text{ and } f(a) > f(a - h);$$

and, for a minimum,

$$f(a) < f(a + h), \text{ and } f(a) < f(a - h).$$

Accordingly, in either case the expressions

$$f(a+h) - f(a), \text{ and } f(a-h) - f(a),$$

have both the same sign.

Again, by formulæ* (29) Art. 73, we have

$$f(a+h) - f(a) = hf'(a) + \frac{h^2}{1 \cdot 2} f''(a + \theta h)$$

$$f(a-h) - f(a) = -hf'(a) + \frac{h^2}{1 \cdot 2} f''(a - \theta_1 h).$$

Now, when h is very small, and $f''(a)$ finite, the second term in the right-hand side in each of these equations is very small in comparison with the first, and hence $f(a+h) - f(a)$ and $f(a-h) - f(a)$ cannot have the same signs unless $f'(a) = 0$.

Hence *the values of x which render $f(x)$ a maximum or a minimum, are in general roots of the derived equation $f'(x) = 0$.*

This result can also be arrived at from geometrical considerations; for, let $y = f(x)$ be the equation of a curve, then, at a point for which the ordinate y attains a maximum or a minimum value, the tangent to the curve is evidently, in general, parallel to the axis of x; and consequently, $f'(x) = 0$, by Art. 8.

Moreover, if x be eliminated between the equations $f(x) = u$ and $f'(x) = 0$, the roots of the resulting equation

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* In the investigation of maxima and minima given above, Lagrange's form of Taylor's Theorem has been employed. For students who are unacquainted with this form of the Theorem, it may be observed that the conditions for a maximum or minimum can be readily established from the simpler form of Taylor's Series given in Art. 52, viz.,

$$f(a+h) - f(a) = hf'(a) + \frac{h^2}{1 \cdot 2} f''(a) + \frac{h^3}{1 \cdot 2 \cdot 3} f'''(a) + \&c.;$$

for when h is very small and the coefficients $f'(a)$, $f''(a)$, &c. finite, it is evident that the sign of the series at the right-hand side depends on that of its first term, and hence all the results arrived at in the above and the subsequent Articles can be readily established.

in u are, in general, the maximum and minimum values of $f(x)$.

This is the extension of the principle arrived at in Art. 132.

Again, since $f'(a) = 0$, we have

$$\left.\begin{aligned} f(a+h) - f(a) &= \frac{h^2}{1 \cdot 2} f''(a + \theta h) \\ f(a-h) - f(a) &= \frac{h^2}{1 \cdot 2} f''(a - \theta_1 h) \end{aligned}\right\} \qquad (5)$$

But the expressions at the left-hand side in these equations are both positive, for small values of h, when $f''(a)$ is positive; and negative, when $f''(a)$ is negative; therefore $f(a)$ is a maximum or a minimum, according as $f''(a)$ is negative or positive.

If, however, $f''(a)$ vanish along with $f'(a)$, we have, by Art. 73,

$$f(a+h) - f(a) = \frac{h^3}{1 \cdot 2 \cdot 3} f'''(a) + \frac{h^4}{1 \cdot 2 \cdot 3 \cdot 4} f^{\text{iv}}(a + \theta h)$$

$$f(a-h) - f(a) = \frac{-h^3}{1 \cdot 2 \cdot 3} f'''(a) + \frac{h^4}{1 \cdot 2 \cdot 3 \cdot 4} f^{\text{iv}}(a - \theta h).$$

Hence it follows that $f(a)$ is neither a maximum nor a minimum, unless $f'''(a)$ also vanish; but if $f'''(a) = 0$, then $f(a)$ is a max. when $f^{\text{iv}}(a)$ is negative, and a minimum when $f^{\text{iv}}(a)$ is positive.

In general, let $f^{(n)}(a)$ be the first derived function that does not vanish; then, if n be odd, $f(a)$ is neither a max. nor a min.; if n be even, $f(a)$ is a max. or a min. according as $f^{(n+1)}(a)$ is negative or positive.

The student who is acquainted with the elements of the theory of plane curves will find no difficulty in giving the geometrical interpretation of the results arrived at in this and the subsequent Articles.

136. **Application to Rational Algebraic Expressions.**— Suppose $f(x)$ a rational function containing no fractional power of x, and let the real roots of $f'(x) = 0$ arranged in order of magnitude be α, β, γ, &c., no two of which are supposed equal.

Then $\quad f'(x) = (x-\alpha)(x-\beta)(x-\gamma)\ldots$

and $\quad f''(\alpha) = (\alpha-\beta)(\alpha-\gamma)\ldots$

but by hypothesis, $\alpha-\beta$, $\alpha-\gamma$, &c., are all positive; hence $f''(\alpha)$ is also positive, and consequently α corresponds to a minimum value of $f(x)$.

Again $\quad f''(\beta) = (\beta-\alpha)(\beta-\gamma)\ldots$

here $\beta-\alpha$ is negative, and the remaining factors are positive; hence $f''(\beta)$ is negative, and $f(\beta)$ a maximum.

Similarly, $f(\gamma)$ is a minimum, &c.

137. **Maxima and Minima Values occur alternately.**—We have seen that this principle holds in the case just considered.

A general proof can easily be given as follows:—Suppose $f(x)$ a maximum when $x = a$, and also when $x = b$, where b is the greater; then when $x = a + h$, the function is decreasing, and when $x = b - h$, it is increasing (where h is a small increment); but in passing from a decreasing to an increasing state it must pass through a minimum value; hence between two maxima one minimum at least must exist.

In like manner it can be shown that between two minima one maximum must exist.

138. **Case of Equal Roots.**—Again, if the equation $f'(x) = 0$ has two roots each equal to α, it must be of the form

$$f'(x) = (x-\alpha)^2\psi(x).$$

In this case $f''(\alpha) = 0$, $f'''(\alpha) = 2\psi(\alpha)$, and accordingly, from Art. 135, α corresponds to neither a maximum nor a minimum value of the function $f(x)$.

In general if $f'(x)$ have n roots equal to α, then

$$f'(x) = (x-\alpha)^n\psi(x).$$

Here, when n is even, $f(\alpha)$ is neither a max. nor a min. solution; and when n is odd, $f(\alpha)$ is a max. or a min. according as $\psi(\alpha)$ is negative or positive.

139. **Case where $f'(x) = \infty$.**—The investigation in Art. 135 shows that a function *in general changes its sign in passing through zero.*

In like manner it can be shown that a function changes sign, in general, in *passing through an infinite value;* i. e. if $\phi(a) = \infty$, $\phi(a-h)$ and $\phi(a+h)$ have in general *opposite* signs, for small value of h.

For, if u and $\frac{1}{u}$ represent any function and its reciprocal, they have necessarily the same sign; because if u be positive, $\frac{1}{u}$ is positive, and if negative, negative.

Suppose u_1, u_2, u_3 three successive values of u, and $\frac{1}{u_1}$, $\frac{1}{u_2}$, $\frac{1}{u_3}$ the corresponding reciprocals.

Then if $u_2 = 0$; by Art. 135, u_1 and u_3 have *in general* opposite signs.

Hence if $\frac{1}{u_2} = \infty$, $\frac{1}{u_1}$ and $\frac{1}{u_3}$ have also opposite signs; and we infer that the values of x which satisfy the equation $f'(x) = \infty$ may furnish maxima and minima values of $f(x)$.

It is not considered necessary to enter more fully into the discussion of this case here.

140. We now return to the equation

$$f'(x) = (x-a)^n\psi(x),$$

in which n is supposed to have any real value, positive, negative, integral, or fractional.

In this case, when $x = a$, $f'(x)$ is zero or infinity according as n is positive or negative.

To determine whether the corresponding value of $f(x)$ is a real maximum or minimum, we shall investigate whether $f'(x)$ changes its sign or not as x passes through a.

When $\quad x = a+h,\ f'(a+h) = h^n\psi(a+h),$

" $\quad x = a-h,\ f'(a-h) = (-h)^n\psi(a-h),$

now, when h is infinitely small, $\psi(a+h)$ and $\psi(a-h)$ become each ultimately equal to $\psi(a)$: and therefore $f'(a+h)$ and $f'(a-h)$ have the same or opposite signs according as $(-1)^n$ is positive or negative.

(1). If n be an *even integer*, positive or negative, $f'(x)$ does not change sign in passing through a, and accordingly a corresponds to neither a maximum nor a minimum solution.

(2). If n be an *odd integer*, positive or negative, $f'(a+h)$ and $f'(a-h)$ have opposite signs, and a corresponds to a real maximum or minimum.

(3). If n be a fraction of the form $\pm \frac{2r}{p}$,

then $(-1)^{\pm\frac{2r}{p}} = 1^{\pm\frac{r}{p}} = 1$, and a corresponds to *neither* a max. nor a min.

(4). If n be of the form $\pm\frac{(2r+1)}{p}$, then $(-1)^{\pm\frac{2r+1}{p}} = (-1)^{\pm\frac{1}{p}}$ is *imaginary* if p be even, but has a real value (-1) when p is odd. In the former case, $f'(a-h)$ becomes *imaginary*; in the latter, $f'(a+h)$ and $f'(a-h)$ have opposite signs, and $f(a)$ is a real maximum or minimum.

EXAMPLES.

1. $f(x) = ax^2 + 2bx + c$.

Here $f'(x) = 2(ax+b) = 0$, hence $x = -\frac{b}{a}$.

$f''(x) = 2a$;

And $\frac{ac-b^2}{a}$ is a max., or a min. value of $ax^2 + 2bx + c$, according as a is negative, or positive.

2. $f(x) = 2x^3 - 15x^2 + 36x + 20$.

$f'(x) = 6(x^2 - 5x + 6) = 6(x-2)(x-3)$.

(1). Let $x = 2$; then $f''(x)$ is negative;

hence $f(2)$ or 38 is a maximum.

(2). Let $x = 3$; then $f''(x)$ is positive;

hence $f(3)$ or 37 is a minimum.

It is evident that neither of these values is an absolute maximum or minimum, for when $x = \infty$, $f(x) = \infty$; and when $x = -\infty$, $f(x) = -\infty$; accordingly, the proposed function admits of all possible values, positive or negative.

Again, neither $+\infty$ nor $-\infty$ is a proper maximum or minimum value, because for large values of x, $f(x)$ *constantly* increases in one case, and constantly diminishes in the other.

It is easily seen that as x increases from $-\infty$ to $+2$, $f(x)$ increases from $-\infty$ to 38; as x increases from 2 to 3, $f'(x)$ diminishes from 38 to 37; and as x increases from 3 to ∞, $f(x)$ increases from 37 to ∞. When considered geometrically, the preceding investigation shows that in the curve represented by the equation

$$y = 2x^3 - 15x^2 + 36x + 20$$

the tangent is parallel to the axis of x at the points $x = 2$, $y = 38$; and $x = 3$, $y = 37$; and that the ordinate is a maximum in the former, and a minimum in the latter case, &c.

3. $f(x) = a + b(x - c)^{\frac{5}{3}}$. *Ans.* $x = c$. Neither a max. nor a min.

4. $f(x) = b + c(x - a)^{\frac{4}{3}} + d(x - a)^{\frac{5}{3}}$.

Substitute $a + h$ for x, and the equation becomes

$$f(a + h) = b + ch^{\frac{4}{3}} + dh^{\frac{5}{3}},$$

also

$$f(a - h) = b + ch^{\frac{4}{3}} + dh^{\frac{5}{3}};$$

but when h is very small $h^{\frac{5}{3}}$ is small in comparison with $h^{\frac{4}{3}}$, and accordingly b is a minimum or a maximum value of $f(x)$ according as c is positive or negative.

5. $f(x) = 5x^6 + 12x^5 - 45x^4 + 15x^2 + 60x + 17$.
Ans. $x = \pm 1$ gives neither a max. nor a min.; $x = -2$ gives a min.

6. $\dfrac{(x - 1)(x - 6)}{x - 10}$. Let $x - 10 = z$, and the fraction becomes

$$\frac{(z + 9)(z + 4)}{z} \text{ or } z + 13 + \frac{36}{z}.$$

The maximum and minimum values are given by the equation $1 - \dfrac{36}{z^2} = 0$.

$\therefore$ $z = \pm 6$, and hence $x = 16$ or 4; the former gives a min., the latter a max. value of the fraction.

7.
$$f(x) = \frac{(x - 1)^3}{(x + 1)^2}.$$

Hence

$$f'(x) = \frac{(x - 1)^2}{(x + 1)^3}(x + 5).$$

If $x = 1$, $f(x)$ is neither a max. nor a min.; if $x = -5$, $f(x)$ is a max.

Again, the reciprocal function $\dfrac{(x + 1)^2}{(x - 1)^3}$ is evidently a max. when $x = -1$; for if we substitute for x, $-1 + h$, and $-1 - h$, successively, the resulting values are *both negative;* and consequently the function is a minimum in this case.

141. We shall now return to the fraction

$$\frac{ax^2 + 2bxy + cy^2}{a'x^2 + 2b'xy + cy^2},$$

the max. and min. values of which have been already considered in Art. 133.

Write as before the equation in the form

$$z^2(a - a'u) + 2z(b - b'u) + (c - c'u) = 0,$$

where $z = \frac{x}{y}$.

Differentiate with respect to z, and as $\frac{du}{dz} = 0$ for a max. or a min., we have

$$z(a - a'u) + (b - b'u) = 0.$$

Multiply this latter equation by z, and subtract from the former, when we get

$$z(b - b'u) + (c - c'u) = 0.$$

Hence eliminating z between these equations, we obtain

$$(a - a'u)(c - c'u) = (b - b'u)^2,$$

or $$u^2(a'c' - b'^2) - u(ac' + ca' - 2bb') + (ac - b^2) = 0,$$

the same equation as before.

The quadratic, for z,

$$z^2(ab' - ba') + z(ac' - ca') + bc' - cb' = 0,$$

is obtained by eliminating u from the two preceding linear equations.

This equation can also be written in a determinant form, as follows:—

$$\begin{vmatrix} 1 & -z & z^2 \\ a & b & c \\ a' & b' & c' \end{vmatrix} = 0.$$

It may be observed that the coefficients in (3) are *invariants* of the quadratic expressions in the numerator and denominator of the proposed fraction, as is evident from the principle that its maximum and minimum values cannot be altered by linear transformations.

This result can also be proved as follows:—

Let $$u = \frac{aX^2 + 2bXY + cY^2}{a'X^2 + 2b'XY + c'Y^2},$$

where X, Y denote any functions of x and y; then in seeking the maximum and minimum values of u we may substitute z for $\frac{X}{Y}$, when it becomes

$$u = \frac{az^2 + 2bz + c}{a'z^2 + 2b'z + c'},$$

and we obviously get the *same* maximum and minimum values for u, whether we regard it as determined from the original fraction or from the equivalent fraction in z.

Again, let X, Y be linear functions of x and y,

$$\text{i. e. } X = lx + my, \quad Y = l'x + m'y,$$

then u becomes of the form

$$\frac{Ax^2 + 2Bxy + Cy^2}{A'x^2 + 2B'xy + C'y^2},$$

where A, B, C, A', B', C' denote the coefficients in the transformed expressions; hence, since the quadratics which determine the max. and min. values of u must have the same roots in both cases, we have

$$AC - B^2 = \lambda\,(ac - b^2), \quad AC' + CA' - 2BB' = \lambda\,(ac' + ca' - 2bb'),$$

$$A'C' - B'^2 = \lambda\,(a'c' - b'^2). \qquad Q. E. D.$$

It can be seen without difficulty that

$$\lambda = (lm' - ml')^2.$$

We shall next illustrate the use of the equations (3) and (4) by applying them to the following question, which occurs in the determination of the principal radii of curvature at any point on a curved surface.

142. **To find the Maxima and Minima Values of**

$$r\cos^2 a + 2s\cos a\cos\beta + t\cos^2\beta,$$

where $\cos a$ and $\cos\beta$ are connected by the equation

$$(1+p^2)\cos^2 a + 2pq\cos a\cos\beta + (1+q^2)\cos^2\beta = 1,$$

and p, q, r, s, t are independent of a and β.

Denoting the proposed expression by u, and substituting z for $\dfrac{\cos a}{\cos\beta}$, we get

$$u = \frac{rz^2 + 2sz + t}{(1+p^2)z^2 + 2pqz + (1+q^2)}$$

The maximum and minimum values of this fraction, by the preceding Article, are given by the quadratic

$$u^2\{1+p^2+q^2\} - u\{(1+q^2)r - 2pqs + (1+p^2)t\} + rt - s^2 = 0; \quad (6)$$

while the corresponding values of z or $\dfrac{\cos a}{\cos\beta}$ are given by

$$z^2\{(1+p^2)s - pqr\} + z\{(1+p^2)t - (1+q^2)r\}$$
$$+ \{pqt - (1+q^2)s\} = 0.^* \quad (7)$$

The student will observe that the roots of the denominator in the proposed fraction are imaginary, and consequently, the values of the fraction lie between the roots of the quadratic (5) in accordance with Art. 133.

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* Lacroix, Dif. Cal., pp. 575, 576.

143. **To find the Maximum and Minimum Radius Vector of the Ellipse**

$$ax^2 + 2bxy + cy^2 = 1.$$

(1). Suppose the axes rectangular; then

$r^2 = x^2 + y^2$ is to be a maximum or a minimum.

Let $\dfrac{x}{y} = z$, and we get

$$r^2 = \frac{z^2 + 1}{az^2 + 2bz + c}.$$

Hence the quadratic which determines the maximum and minimum distances from the centre is

$$r^4 (ac - b^2) - r^2 (a + c) + 1 = 0.$$

The other quadratic, viz.,

$$bx^2 - (a - c)xy - by^2 = 0,$$

gives the *directions* of the axes of the curve.*

(2). If the axes of co-ordinates be inclined at an angle ω, then

$$r^2 = x^2 + y^2 + 2xy \cos\omega$$

$$= \frac{z^2 + 2z\cos\omega + 1}{az^2 + 2bz + c},$$

and the quadratic becomes in this case

$$r^4 (ac - b^2) - r^2 (a + c - 2b \cos\omega) + \sin^2\omega = 0$$

the coefficients in which are the *invariants* of the foregoing quadratic expressions.†

The equation which determines the directions of the axes of the conic can also be easily written down in this case.

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* Salmon's Conics, Art. 155.

† Ibid., Art. 159.

144. **To investigate the Maximum and Minimum Values of**

$$\frac{ax^3 + 3bx^2y + 3cxy^2 + dy^3}{a'x^3 + 3b'x^2y + 3c'xy^2 + d'y^3}.$$

Substituting z for $\frac{x}{y}$, and denoting the fraction by u, we have

$$u = \frac{az^3 + 3bz^2 + 3cz + d}{a'z^3 + 3b'z^2 + 3c'z + d'}.$$

Proceeding as in Art. 141, we find that the values of u and z are given by aid of the two quadratics

$$az^2 + 2bz + c = (a'z^2 + 2b'z + c')u$$

$$bz^2 + 2cz + d = (b'z^2 + 2c'z + d')u.$$

Eliminating u between these equations, we get the following biquadratic in z:—

$$z^4(ab' - ba') + 2z^3(ac' - ca') + z^2\{ad' - a'd + 3(bc' - cb')\}$$
$$+ 2z(bd' - db') + (cd' - c'd) = 0. \qquad (8)$$

Eliminating z between the same equations we obtain a biquadratic in u, whose roots are the maxima and minima values of the proposed fraction. Again, as in Art. 141, it can easily be shown that the coefficients in the equation in u are *invariants* of the cubics in the numerator and denominator of the fraction.

145. **To cut the Maximum and Minimum Ellipse from a Right Cone which stands on a given circular base.**—Let AD represent the axis of the cone, and suppose BP to be the axis major of the required section, O is centre, a, b its semi-axes. Through O and P draw LM and PR, parallel to BC. Then $BP = 2a$, $b^2 = LO$. OM (Euclid, Book III., p. 35); but $LO = \frac{PR}{2}$, $OM = \frac{BC}{2}$, $\therefore b^2 = \frac{1}{4} . BC . PR$. Hence $BP^2 . PR$ is to be a maximum, or a minimum.

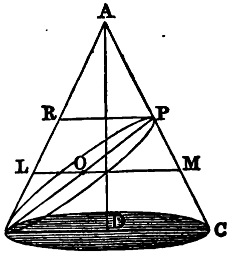

Fig. 6.

Let $\angle BAD = a$, $PBC = \theta$, $BC = c$.

Then
$$BP = BC \frac{\sin BCP}{\sin BPC} = \frac{c \cos a}{\cos(\theta - a)},$$

$$PR = BP \frac{\sin PBR}{\sin PRB} = \frac{c \cos(\theta + a)}{\cos(\theta - a)},$$

$$\therefore u = \frac{\cos(\theta + a)}{\cos^3(\theta - a)} \text{ is a max. or a min.}$$

Hence $\dfrac{du}{d\theta} = \dfrac{\sin 2\theta - 2 \sin 2a}{\cos^4(\theta - a)} = 0$, $\therefore \sin 2\theta = 2 \sin 2a$.

The solution becomes impossible when $2 \sin 2a > 1$; i.e. if the vertical angle of the cone be $> 30°$.

The problem admits of two solutions when a is less than $15°$. For, if θ_1 be the least value of θ derived from the equation $\sin 2\theta = 2 \sin 2a$; then the value $\dfrac{\pi}{2} - \theta_1$ evidently gives a second solution.

Again, by differentiation, we get

$$\frac{d^2u}{d\theta^2} = \frac{2 \cos 2\theta}{\cos^4(\theta - a)}, \text{ (when } \sin 2\theta = 2 \sin 2a\text{)};$$

this is positive or negative, according as $\cos 2\theta$ is positive or negative. Hence the *greater* value of θ corresponds to a maximum section, and the *lesser* to a minimum.

In the limiting case when $a = 15°$, the two solutions coincide. When $a > 15°$, they are both *impossible.*

146. The principle that when a function is a max. or a min., its reciprocal is at the same time a minimum or a maximum, is of frequent use in finding such solutions.

There are other considerations by which the determination of maxima and minima values is often facilitated.

Thus, whenever u is a max. or a min. so also is $\log(u)$ except where u vanishes along with $\dfrac{du}{dx}$.

Again, any constant may be added or subtracted, i. e. if $f(x)$ be a max., so also is $f(x) \pm c$.

Also, if any function, u, be a maximum, so will be any positive power, $\frac{m}{n}$, of u, unless m be an odd and n an even number, in which case it is necessary that the max. and min. values should be *positive*.

147. Again, if $z = f(u)$, then $dz = f'(u)\,du$, and consequently z is a max. or a min.; either (1) when $du = 0$, i. e. when u is a max. or min.; or (2) when $f'(u) = 0$.

In many questions the values of u are restricted, by the conditions of the problem,* to lie between given limits; accordingly in such cases any root of $f'(u) = 0$ does not furnish a real max. or min. solution, unless it lies between the given limiting values of u.

We shall illustrate this by one or two geometrical examples.

(1). *In an ellipse, to find when the rectangle under a pair of conjugate diameters is a max. or min.* Let r be any semidiameter of the ellipse, then the square of the conjugate semidiameter is represented by $a^2 + b^2 - r^2$, and we have

$$u = r^2 (a^2 + b^2 - r^2), \text{ a max. or a min.};$$

here
$$\frac{du}{dr} = 2 (a^2 + b^2 - 2r^2)\, r.$$

Accordingly the max. and min. values are, (1) that for which r is a max. or a min.: i. e. $r = a$, or $r = b$; and, (2) the solutions given by the equation

$$r (a^2 + b^2 - 2r^2) = 0.$$

or
$$r = 0, \text{ and } r = \sqrt{\frac{a^2 + b^2}{2}}.$$

The solution $r = 0$ is inadmissible since r must lie between the limits a and b: the other solution corresponds to the equiconjugate diameters. It is easily seen that the solution in (2) is the maximum, and that in (1), the minimum value of the rectangle in question.

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* See Cambridge Mathematical Journal, vol. iii., p. 237.

148. As another example, we shall consider the following problem :*—

Given in a plane triangle, two sides (a, b), *to find the maximum or minimum value of*

$$\frac{\cos\frac{A}{2}}{c},$$

where A and c have the usual significations.

Squaring the expression in question, and substituting x for c, we easily find for the quantity whose max. and min. values are required, the following expression:

$$\frac{1}{x} + \frac{2b}{x^2} - \frac{a^2 - b^2}{x^3},$$

neglecting a constant multiplier.

Accordingly, the solutions of the problem are—(1) the maximum and minimum values of x, i. e. $a + b$ and $a - b$. (2). The solutions of the equation $\frac{du}{dx}$, i. e. of

$$\frac{2}{x^2} + \frac{4b}{x^3} - \frac{3(a^2 - b^2)}{x^4} = 0,$$

or
$$x^2 + 4bx - 3(a^2 - b^2) = 0,$$

whence we get
$$x = \sqrt{3a^2 + b^2} - 2b;$$

neglecting the negative root, which is inadmissible.

Again, if $b > a$, $\sqrt{3a^2 + b^2} - 2b$ is negative, and accordingly in this case the solution given by (2) is inadmissible.

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* This problem occurs in Astronomy, in finding when a planet appears brightest; the orbits being supposed circular.

If $a > b$, it remains to see whether $\sqrt{3a^2 + b^2} - 2b$ lies between the limits $a + b$ and $a - b$. It is easily seen that $\sqrt{3a^2 + b^2} - 2b$ is $> a - b$; the remaining condition requires

$$a + b > \sqrt{3a^2 + b^2} - 2b,$$

or
$$a + 3b > \sqrt{3a^2 + b^2},$$

or
$$a^2 + 6ab + 9b^2 > 3a^2 + b^2,$$

i. e.
$$4b^2 + 3ab > a^2,$$

$$4b^2 + 3ab + \frac{9a^2}{16} > \frac{25a^2}{16}, \quad \therefore\ 2b + \frac{3a}{4} > \frac{5a}{4},$$

or finally
$$b > \frac{a}{4}.$$

We see accordingly that this gives no real solution unless the lesser of the given sides be greater than one-fourth of the greater.

When this condition is fulfilled it is easily seen that the corresponding solution is a maximum: and that the solutions corresponding to $x = a + b$, and $x = a - b$, are both minima solutions.

149. **Maxima or Minima Values of an Implicit Function.**— Suppose it be required to find the max. or min. values of y from the equation

$$f(x, y) = 0.$$

Differentiating, we get

$$\frac{du}{dx} + \frac{du}{dy}\frac{dy}{dx} = 0,$$

where u represents $f(x, y)$. But the max. and min. values of y must satisfy the equation $\frac{dy}{dx} = 0$: accordingly the maximum and minimum values are got by combining* the equations $\frac{du}{dx} = 0$, and $u = 0$.

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* This result is evident also from geometrical considerations.

150. **Maximum or Minimum in case of a Function of two dependent Variables.**—To determine the maximum or minimum values of a function of two variables, x and y, which are connected by a relation of the form

$$f(x, y) = 0.$$

Let the proposed function, $\phi(x, y)$ be represented by u; then by Art. 99, we have

$$\frac{du}{dx} = \frac{\dfrac{d\phi}{dx}\dfrac{df}{dy} - \dfrac{d\phi}{dy}\dfrac{df}{dx}}{\dfrac{df}{dy}}.$$

But the maxima and minima values of u satisfy the equation $\frac{du}{dx} = 0$, hence the values of x and y derived from the equations $f(x, y) = 0$ and

$$\frac{d\phi}{dx}\frac{df}{dy} - \frac{d\phi}{dy}\frac{df}{dx} = 0,$$

furnish the solutions required. To determine whether the solution so determined is a maximum or a minimum it is necessary to investigate the sign of $\frac{d^2u}{dx^2}$. We add an example for illustration.

151. *Given the four sides of a quadrilateral, to find when its area is a maximum.*

Let a, b, c, d be the lengths of the sides, ϕ the angle between a and b, ψ that between c and d. Then $ab \sin\phi + cd \sin\psi$ is a max.; also $a^2 + b^2 - 2ab\cos\phi = c^2 + d^2 - 2cd\cos\psi$, being each equal to the square of the diagonal.

Hence $\quad ab\cos\phi + cd\cos\psi\frac{d\psi}{d\phi} = 0$, for a max. or a min.

also $\quad ab\sin\phi = cd\sin\psi\frac{d\psi}{d\phi}$,

$$\therefore\ \tan\phi + \tan\psi = 0, \text{ or } \phi + \psi = 180^\circ.$$

Hence the quadrilateral is inscribable in a circle.

That the solution arrived at is a *maximum* is evident from geometrical considerations; it can also be proved to be so by aid of the preceding principles.

For, substitute $\frac{ab \sin \phi}{cd \sin \psi}$ instead of $\frac{d\psi}{d\phi}$, and we get

$$\frac{du}{d\phi} = \frac{ab \sin (\phi + \psi)}{\sin \psi}.$$

Hence $\frac{d^2u}{d\phi^2} = \frac{ab \cos (\phi + \psi)}{\sin \psi}\left(1 + \frac{d\psi}{d\phi}\right) +$ a term which vanishes when $\phi + \psi = 180°$; and the value of $\frac{d^2u}{d\phi^2}$ becomes in this case

$$-\frac{ab}{\sin \psi}\left(1 + \frac{ab}{cd}\right),$$

which being negative, the solution is a maximum.

EXAMPLES.

1. Prove that $a \tan\theta + b \cot\theta$ is a minimum when $\tan\theta = \sqrt{\frac{b}{a}}$.

2. Find when $4x^3 - 15x^2 + 12x - 1$ is a maximum or minimum.

3. $u = \dfrac{x}{(a+x)(b+x)}$, a maximum. *Ans.* $x = \sqrt{ab}$, $u = \dfrac{1}{a + b + 2\sqrt{ab}}$.

4. Find the value of x which makes

$$\frac{\sin x \,.\, \cos x}{\cos^2(60° - x)}$$

a maximum. *Ans.* $x = 30°$.

5. If $\dfrac{f(x) + \phi(x)}{f(x) - \phi(x)}$ be a maximum, show immediately that $\dfrac{f(x)}{\phi(x)}$ is a minimum.

6. Find the value of $\cos x$, when $\dfrac{\sin^2 x}{\sqrt{5 - 4\cos x}}$ is a maximum.

Ans. $\cos x = \dfrac{5 - \sqrt{13}}{6}$.

7. Find when $\dfrac{1 + 3x}{\sqrt{4 + 5x^2}}$ is a maximum.

8. Apply the method of Ex. 5 to the expression $\dfrac{x^2 + ax + b}{x^2 - ax + b}$.

9. What are the values of x which make the expression

$$2x^3 - 21x^2 + 36x - 20$$

a maximum or a minimum? and (2) what are the maximum and minimum values of the expression? *Ans.* $x = 1$, a max.; $x = 6$, a min.

10. $u = x^m (a - x)^n$. *Ans.* $x = \dfrac{ma}{m+n}$, a maximum.

11. Given the angle C of a triangle; prove that $\sin^2 A + \sin^2 B$ is a maximum and $\cos^2 A + \cos^2 B$ a minimum, when $A = B$.

12. Find the least value of $ae^{kx} + be^{-kx}$. *Ans.* $2\sqrt{ab}$.

13. $\dfrac{(a+x)(b+x)}{(a-x)(b-x)}$. " $x = \pm\sqrt{ab}$.

14. Show that $b + c(x - a)^{\frac{2}{3}}$, when $x = a$, is a minimum or a maximum, according as c is positive or negative.

15. $u = x \sin x$. *Ans.* $x = - \tan x$.

16. Prove that $x^{\frac{1}{x}}$ is a maximum when $x = e$.

17. $\operatorname{Tan}^m x \,.\, \tan^n (a - x)$ is a maximum, when $\tan (a - 2x) = \dfrac{n - m}{n + m} \tan a$?

18. Prove that $\dfrac{x}{\log x}$ is a minimum when $x = e$.

19. Given the vertical angle of a triangle and its area, find when its base is a minimum.

20. Given one angle A of a right-angled spherical triangle, find when the difference between the sides which contain it is a maximum.

Here $\tan c \cos A = \tan b$; and, since $c - b$ is a maximum, $\dfrac{dc}{db} = 1$.

Hence we find $\tan b = \sqrt{\cos A}$.

This question admits of another easy solution; for as in Art. 110, we have

$$\frac{\sin (c - b)}{\sin (c + b)} = \tan^2 \frac{A}{2},$$

consequently $\sin (c - b)$ becomes a maximum along with $\sin (c + b)$, since A is constant; and hence $c - b$ is a maximum when $c + b = 90°$.

This problem occurs in Astronomy, in finding when the part of the equation of time which arises from the obliquity of the ecliptic is a maximum.

21. Prove that the problem, to describe a circle with its centre on the circumference of a given circle so that the length of the arc intercepted within the given circle shall be a maximum, is reducible to the solution of the equation $\theta = \cot \theta$.

22. A perpendicular is let fall from the centre on a tangent to an ellipse, find when the intercept between the point of contact and the foot of the perpendicular is a max. Prove that $p = \sqrt{ab}$, and intercept $= a - b$.

23. A semicircle is described on the axis-major of an ellipse; draw a line from one extremity of the axis so that the portion intercepted between the circle and the ellipse shall be a maximum.

24. Draw two conjugate diameters of an ellipse so that the sum of the perpendiculars from their extremities on the axis major shall be a maximum.

25. Through a point O on the produced diameter AB of a semicircle draw a secant ORR' so that the quadrilateral $ABRR'$ inscribed in the semicircle shall be a maximum.

26. If $\sin \phi' = k \sin \psi'$, and $\psi + \psi' = a$, where a and k are constants, prove that $\cos \psi \cos \phi'$ is a maximum when $\tan^2 \phi = \tan \psi \tan \psi'$.

27. Find the area of the ellipse

$$ax^2 + 2hxy + by^2 = c,$$

in terms of the coefficients in its equation, by the method of Art. 143.

(1) for rectangular axes. *Ans.* $\dfrac{\pi c}{\sqrt{ab - h^2}}$.

(2) for oblique. $\dfrac{\pi c \sin^2 \omega}{\sqrt{ab - h^2}}$.

28. A triangle inscribed in a given circle has its base parallel to a given line and its vertex at a given point, find an expression for the cosine of its vertical angle when the area is a maximum.

29. Find when the base of a triangle is a minimum, being given the vertical angle and the ratio of one side to the difference between the other and a fixed line.

30. Of all spherical triangles of equal area, that of the least perimeter is equilateral.

31. Let $u^3 + x^3 - 3axu = 0$; determine whether the value $x = 0$ gives u a maximum or minimum. *Ans.* Neither.

32. Show that the maximum and minimum values of the cubic expression

$$ax^3 + 3bx^2 + 3cx + d$$

are the roots of the quadratic

$$a^2z^2 - 2Gz + \Delta = 0,$$

where $G = a^2d - 3abc + 2b^3$, and $\Delta = a^2d^2 + 4ac^3 + 4db^3 - 3b^2c^2 - 6abcd$.

33. Through a fixed point within a given angle draw a line so that the triangle formed shall be a minimum. The line is bisected in the given point.

34. Prove in general that the chord drawn through a given point so as to cut off the minimum area from a given curve is bisected at that point.

35. If the portion, AB, of the tangent to a given curve intercepted by two fixed lines, OA, OB, be a minimum, prove that $PA = NB$: where P is the point of contact of the tangent, and N the foot of the perpendicular let fall on the tangent from O.

36. The portion of the tangent to an ellipse intercepted between the axes is a minimum; find its length. *Ans.* $a + b$.

CHAPTER X.

MAXIMA AND MINIMA OF FUNCTIONS OF TWO OR MORE INDEPENDENT VARIABLES.

152. **Maxima and Minima for two Variables.**—In accordance with the principles established in the preceding chapter, if $\phi(x, y)$ be a maximum for the particular values, x_0 and y_0, of the independent variables, x and y, then for all small positive or negative values of h and k, $\phi(x_0, y_0)$ must be greater than $\phi(x_0 + h, y_0 + k)$; and for a minimum it must be less.

Again, since x and y are independent, we may suppose either of them to vary, the other remaining constant; accordingly, as in Art. 135, it is necessary for a maximum or minimum value that

$$\frac{du}{dx} = 0, \text{ and } \frac{du}{dy} = 0; \qquad (1)$$

omitting the case where either of these functions becomes infinite.

153. **Lagrange's Condition.**—We now proceed to consider whether the values found by this process correspond to real maxima or minima, or not.

Suppose x_0, y_0 to be values of x and y which satisfy the equations

$$\frac{du}{dx} = 0, \text{ and } \frac{du}{dy} = 0,$$

and let A, B, C be the values which $\frac{d^2u}{dx^2}, \frac{d^2u}{dxdy}, \frac{d^2u}{dy^2}$ assume when x_0 and y_0 are substituted for x and y; then we shall have

$$\phi(x_0 + h, y_0 + k) - \phi(x_0, y_0) = \frac{1}{1 \cdot 2}(Ah^2 + 2Bhk + Ck^2) + \&c. \quad (2)$$

But when h and k are very small, the remainder of the expansion becomes in general very small in comparison with the quantity $Ah^2 + 2Bhk + Ck^2$; accordingly the sign of $\phi(x_0+h, y_0+k) - \phi(x_0, y_0)$ depends on that of

$$Ah^2 + 2Bhk + Ck^2, \text{ i. e. of } \frac{(Ah - Bk)^2 + k^2(AC - B^2)}{A}.$$

Now in order that this expression should be either always positive or always negative for all small values of h and k, it is necessary that $AC - B^2$ should be a positive quantity; as, if it be negative, the numerator in the preceding expression would be positive when $k = 0$, and negative when $Ah - Bk = 0$.

Hence the condition for a real maximum or minimum is that AC should be greater than B^2, or

$$\frac{d^2u}{dx^2}\frac{d^2u}{dy^2} > \left(\frac{d^2u}{dxdy}\right)^2,$$

and, when this condition is satisfied, the solution is a maximum or a minimum value of the function according as the sign of A is negative or positive.

If B^2 be $> AC$ the solution is neither a maximum nor a minimum.

The necessity of the preceding condition was first established by Lagrange,* by whom also the corresponding conditions in the general case of a function of any number of variables were first discussed. Again, if $A = 0, B = 0, C = 0$; for a real maximum or minimum it is necessary that all the terms of the third degree in h and k in expansion (2) should vanish at the same time, while the quantity of the fourth degree in h and k should preserve the same sign for all values of these quantities. See Art. 135.

The spirit of the method, as well as the processes employed in its application, will be illustrated by the following examples.

154. To find the position of the point the sum of the squares whose distances from n given points situated in the same plane shall be a minimum.

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* Théorie des Fonctions. Deuxième Partie. Ch. onzième.

Let the co-ordinates of the given points referred to rectangular axes be

$(a_1, b_1), (a_2, b_2), (a_3, b_3) \ldots (a_n, b_n)$, respectively;

(x, y) those of the point required; then we have

$$u = (x - a_1)^2 + (y - b_1)^2 + (x - a_2)^2 + (y - b_2)^2 + \ldots$$
$$+ (x - a_n)^2 + (y - b_n)^2,$$

a minimum.

$$\therefore \frac{du}{dx} = x - a_1 + x - a_2 + \ldots + x - a_n = nx - (a_1 + a_2 + \ldots + a_n) = 0.$$

$$\frac{du}{dy} \quad . \quad . \quad . \quad . \quad . = ny - (b_1 + b_2 + \ldots + b_n) = 0.$$

$$\text{Hence} \quad x = \frac{a_1 + a_2 + \ldots + a_n}{n}, \; y = \frac{b_1 + b_2 + \ldots + b_n}{n}.$$

and the point required is the centre of mean position of the n given points.

From the nature of the problem it is evident that this result corresponds to a minimum.

This can also be established by aid of Lagrange's condition, for we have

$$A = \frac{d^2u}{dx^2} = n, \; B = \frac{d^2u}{dxdy} = 0, \; C = \frac{d^2u}{dy^2} = n.$$

In this case $AC - B^2$ is positive, and A also positive; and accordingly the result is a minimum.

155. **To find the Maximum or Minimum value of the expression**

$$ax^2 + by^2 + 2hxy + 2gx + 2fy + c.$$

Denoting the expression by u, we have

$$\frac{du}{dx} = 2\,(ax + hy + g) = 0,$$

$$\frac{du}{dy} = 2\,(hx + by + f) = 0.$$

Multiplying the first equation by x, the second by y, and subtracting their sum from the given expression, we get

$$u = gx + fy + c;$$

whence, eliminating x and y between the three equations, we obtain

$$u(ab - h^2) = \begin{vmatrix} a, & h, & g \\ h, & b, & f \\ g, & f, & c \end{vmatrix}. \qquad (3)$$

This result may also be written in the form

$$u\frac{d\Delta}{dc} = \Delta,$$

where Δ denotes the discriminant of the proposed expression.

Again $$\frac{d^2u}{dx^2} = 2a, \ \frac{d^2u}{dx^2} = 2b, \ \frac{d^2u}{dxdy} = 2h.$$

Hence, if $ab - h^2$ be positive, the foregoing value of u is a max. or a min. according as the sign of a is negative or positive.

If $h^2 > ab$, the solution is neither a maximum nor a minimum.

The geometrical interpretation of the preceding result is evident; viz., if the co-ordinates of the centre be substituted for x and y in the equation of a conic, $u = 0$, the resulting value of u is a maximum or a minimum if the curve be an ellipse, but is neither a maximum nor a minimum for an hyperbola; as is also evident from other considerations.

156. **To find the Maxima or Minima values of the Fraction**

$$\frac{ax^2 + by^2 + 2hxy + 2gx + 2fy + c}{a'x^2 + b'y^2 + 2h'xy + 2g'x + 2f'y + c'}.$$

Let the numerator and denominator be represented by ϕ_1 and ϕ_2; then denoting the fraction by u, we get

$$\phi_1 = u\phi_2 \ . \ . \ . \ (a)$$

Differentiate with respect to x and y separately, then

$$\frac{d\phi_1}{dx} = \frac{du}{dx}\phi_2 + u\frac{d\phi_2}{dx}, \quad \frac{d\phi_1}{dy} = \frac{du}{dy}\phi_2 + u\frac{d\phi_2}{dy};$$

but for a max. or a min. we must have

$$\frac{du}{dx} = 0, \ \frac{du}{dy} = 0.$$

Hence the required solutions are given by the equations

$$ax + hy + g = u(a'x + h'y + g'),$$

$$hx + by + f = u(h'x + b'y + f').$$

Multiplying the former by x, the latter by y, and subtracting the sum from the equation (a), we get

$$gx + fy + c = u(g'x + f'y + c').$$

These equations may be written

$$(a - a'u)x + (h - h'u)y + g - g'u = 0,$$

$$(h - h'u)x + (b - b'u)y + f - f'u = 0.$$

$$(g - g'u)x + (f - f'u)y + c - c'u = 0.$$

Eliminating x and y, we get the determinant

$$\begin{vmatrix} a - a'u & h - h'u & g - g'u \\ h - h'u & b - b'u & f - f'u \\ g - g'u & f - f'u & c - c'u \end{vmatrix} = 0. \qquad (4)$$

The roots of this cubic equation in u are the maxima and minima required.

This cubic is the same as that which gives the three systems of right lines that pass through the points of intersection of the conics $\phi_1 = 0$, $\phi_2 = 0$.*

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* Salmon's Conics, Art. 370.

The cubic is written by Dr. Salmon in the form

$$\Delta' u^3 + \Theta' u^2 + \Theta u \div \Delta = 0, \qquad (5)$$

where Δ, Δ' denote the *discriminants* of the expression ϕ_1 and ϕ_2, and Θ, Θ' are their two other invariants.

On the proof of the property that the coefficients are invariants, compare Art. 141.

The cubic reduces to a quadratic if either the numerator or the denominator be resolvable into linear factors; for in this case either $\Delta = 0$, or $\Delta' = 0$.

If both the numerator and denominator be resolvable into factors the cubic reduces to the linear equation

$$\Theta' u + \Theta = 0,$$

and has but one solution, as is evident also geometrically.

157. **To find the Maxima or Minima Values of** $x^2 + y^2 + z^2$,

where $$ax^2 + by^2 + cz^2 + 2hxy + 2gxz + 2fyz = 1.$$

Let $u = x^2 + y^2 + z^2$; substitute x' and y' for $\frac{x}{z}$ and $\frac{y}{z}$, and we have

$$u = \frac{x'^2 + y'^2 + 1}{ax'^2 + by'^2 + c + 2hx'y' + 2gx' + 2fy'}.$$

Accordingly the cubic of formula (4) becomes in this case

$$\begin{vmatrix} a - u^{-1}, & h, & g \\ h, & b - u^{-1}, & f \\ g, & f, & c - u^{-1} \end{vmatrix} = 0. \qquad (6)$$

This is the well-known cubic* for determining the axes of a surface of the second degree in terms of the coefficients in its equation; when expanded it becomes

$$u^{-3} - (a + b + c)\,u^{-2} + (ab + bc + ac - f^2 - g^2 - h^2)\,u^{-1}$$
$$+ (af^2 + bg^2 + ch^2 - abc - 2fgh) = 0.$$

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* See Salmon's Surfaces, Art. 79.

158. **Application of Lagrange's Condition.**—In applying this condition to the general case of Art. 156 we write the equation in the form

$$\phi_1 = u\phi_2,$$

from which we get, on making $\frac{du}{dx} = 0$, and $\frac{du}{dy} = 0$,

$$\frac{d^2\phi_1}{dx^2} = u\,\frac{d^2\phi_2}{dx^2} + \phi_2\,\frac{d^2u}{dx^2},$$

$$\frac{d^2\phi_1}{dxdy} = u\,\frac{d^2\phi_2}{dxdy} + \phi_2\,\frac{d^2u}{dxdy},$$

$$\frac{d^2\phi_1}{dy^2} = u\,\frac{d^2\phi_2}{dy^2} + \phi_2\,\frac{d^2u}{dy^2},$$

but $$\frac{d^2\phi_1}{dx^2} = 2a,\ \frac{d^2\phi_2}{dx^2} = 2a',\ \frac{d^2\phi_1}{dxdy} = 2h, \text{ \&c.}$$

Hence

$$\phi_2\left\{\frac{d^2u}{dx^2}\,\frac{d^2u}{dy^2} - \left(\frac{d^2u}{dxdy}\right)^2\right\} = 4\,\{(a - a'u)\,(b - b'u) - (h - h'u)^2\}.$$

Accordingly, the sign of $AC - B^2$ is the same as that of the quadratic expression

$$(ab - h^2) - (ab' + ba' - 2hh')\,u + (a'b' - h'^2)u^2, \tag{7}$$

where u is a *root* of the cubic (4) or (5).

If Δ_2 represent the determinant in (4), the preceding quadratic expression may be written in the form $\frac{d\Delta_2}{dc}$.

Again, u_1, u_2, u_3 representing the roots of the cubic (4), α, β those of the quadratic (7); if u_1 be a real maximum or minimum value of u we must have $(u_1 - \alpha)\,(u_1 - \beta)\,(a'b' - h'^2)$ a positive quantity.

Accordingly, if $a'b - h'^2$ be positive, u_1 must not lie between the values α and β. Similarly for the other roots.

If all the roots of the cubic lie outside the limits a and β, they correspond to real maxima or minima, but any root which lies between a and β gives no max. or min.

In the particular case discussed in Art. 157 the roots of the cubic (6) are all real, and those of the quadratic $\begin{vmatrix} a - u^{-1}, & h \\ h, & b - u^{-1} \end{vmatrix} = 0$ are interposed between the roots of the cubic. (See Salmon's Higher Algebra, Art. 44.) Accordingly, in this case the two extreme roots furnish real maxima and minima solutions, while the intermediate root gives *neither*. This agrees with what might have been anticipated from the properties of the Ellipsoid; viz., the axes a and c are real maximum and minimum distances from the centre to the surface, while the mean axis b is neither.

It would be unsuited to the elementary nature of this treatise to enter into further details on the subject here.

159. **Maxima or Minima of Functions of three Variables.**—Next, let $u = \phi(x, y, z)$, and suppose x_0, y_0, z_0 to be values of x, y, z which render u a maximum or a minimum; then if x, y, z be *independent* of each other, by the same reasoning as before it is obvious that x_0, y_0, z_0 must satisfy the three equations

$$\frac{du}{dx} = 0, \quad \frac{du}{dy} = 0, \quad \frac{du}{dz} = 0,$$

omitting the case of infinite values.

Accordingly we must have

$$\phi(x_0 + h, y_0 + k, z_0 + l) - \phi(x_0, y_0, z_0) = A\frac{h^2}{1 \cdot 2} + B\frac{k^2}{1 \cdot 2} + C\frac{l^2}{1 \cdot 2}$$
$$+ Fkl + Ghl + Hhk + \&c.$$

where A, B, C, F, G, H are the values that

$$\frac{d^2u}{dx^2}, \quad \frac{d^2u}{dy^2}, \quad \frac{d^2u}{dz^2}, \quad \frac{d^2u}{dydz}, \quad \frac{d^2u}{dxdz}, \quad \frac{d^2u}{dxdy},$$

respectively assume when x_0, y_0, z_0 are substituted for x, y, z in them.

Now in this, as in the case of two independent variables, it is necessary for a real maximum or minimum value that the preceding quadratic function should be either always positive or always negative for all small real values of h, k, and l.

Substituting αl for h and βl for k, and suppressing the positive factor l^2, the expression becomes

$$A\alpha^2 + B\beta^2 + C + 2F\beta + 2G\alpha + 2H\alpha\beta. \qquad (8)$$

or $$A\left[\alpha^2 + 2\alpha\frac{(H\beta + G)}{A}\right] + B\beta^2 + 2F\beta + C.$$

Completing the square in the first term, and multiplying by A, we get

$$(A\alpha + H\beta + G)^2 + (AB - H^2)\beta^2 + 2(AF - GH)\beta + (AC - G^2).$$

Moreover, since the first term is a perfect square, in order that the expression should preserve the same sign it is necessary that the quadratic

$$(AB - H^2)\beta^2 + 2(AF - CH)\beta + AC - G^2$$

should be positive for all values of β: hence we must have

$$AB - H^2 > 0, \qquad (9)$$

and $$(AB - H^2)(AC - G^2) > (AF - GH)^2,$$

or $$A(ABC + 2FGH - AF^2 - BG^2 - CH^2) > 0, \qquad (10)$$

i. e., A and Δ must have the same sign, Δ denoting the *discriminant* of the quadratic expression (8), as before.

Accordingly, the conditions (9) and (10) are necessary that x_0, y_0, z_0 should correspond to a real maximum or minimum value of the function u.

When these conditions are fulfilled, if the sign of A be positive, the function in (8) is also positive, and the solution is a minimum; if A be negative, the solution is a maximum.

160. **Maxima or Minima for any number of Variables** — The preceding theory admits of easy extension to functions of any number of independent variables—the values which give the max. and min. in that case are got by equating

to zero the partial derived functions for each variable separately, and the quadratic function in the expansion must preserve the same sign for all values; i. e. it must be equivalent to a number of squares, multiplied by constant coefficients, having each the same sign.

The number of *independent* conditions to be fulfilled in the case of n independent variables is simply $n - 1$, and not $2^n - 1$ as stated by some writers on the Differential Calculus. A simple and general investigation of these conditions will be given in a subsequent place.

161. To investigate the Maximum or Minimum Value of the Expression

$$ax^2 + by^2 + cz^2 + 2hxy + 2gxz + 2fyz + 2px + 2qy + 2rz + d.$$

Let u denote the function in question, then for its maximum or minimum value we have

$$\frac{du}{dx} = 2(ax + hy + gz + p) = 0,$$

$$\frac{du}{dy} = 2(hx + by + fz + q) = 0,$$

$$\frac{du}{dz} = 2(gx + fy + cz + r) = 0,$$

hence, adopting the method of Art. 155, we get

$$u = px + qy + rz + d.$$

Eliminating x, y, z between these four equations, we obtain

$$\begin{vmatrix} a & h & g & p \\ h & b & f & q \\ g & f & c & r \\ p & q & r & d \end{vmatrix} = u \begin{vmatrix} a & h & g \\ h & b & f \\ g & f & c \end{vmatrix}.$$

Again, since $\dfrac{d^2u}{dx^2} = 2a$, $\dfrac{d^2u}{dy^2} = 2b$, &c.,

the result is neither a maximum nor a minimum, unless

$\begin{vmatrix} a & h \\ h & b \end{vmatrix}$ be positive, and $\begin{vmatrix} a & h & g \\ h & b & f \\ g & f & c \end{vmatrix}$ has the same sign as a.

The student who is acquainted with the theory of surfaces of the second degree will find no difficulty in giving the geometrical interpretation of the preceding result.

162. **To find a point such that the sum of the squares of its distances from n given points shall be a Minimum.**—Let (a, b, c), (a', b', c'), &c. be the co-ordinates of the given points referred to rectangular axes; x, y, z the co-ordinates of the required point; then

$$(x - a)^2 + (y - b)^2 + (z - c)^2$$

is equal to the square of the distance between the points (a, b, c) and (x, y, z).

Hence

$$u = (x - a)^2 + (y - b)^2 + (z - c)^2 + (x - a')^2 + (y - b')^2 + (z - c')^2$$

$$+ \&c. = \Sigma(x - a)^2 + \Sigma(y - b)^2 + \Sigma(z - c)^2,$$

where the summation is extended to each of the n points. For the maximum or minimum value, we have

$$\frac{du}{dx} = 2\Sigma(x - a) = 2nx - 2\Sigma a = 0,$$

$$\frac{du}{dy} = 2\Sigma(y - b) = 2ny - 2\Sigma b = 0,$$

$$\frac{du}{dz} = 2\Sigma(z - c) = 2nz - 2\Sigma c = 0,$$

$$\therefore x_0 = \frac{\Sigma a}{n}, \; y_0 = \frac{\Sigma b}{n}, \; z_0 = \frac{\Sigma c}{n};$$

i. e. x_0, y_0, z_0 are the co-ordinates of the centre of mean position of the given points. This is an extension of the result established in Art. 154.

Again

$$\frac{d^2u}{dx^2} = 2n, \quad \frac{d^2u}{dy^2} = 2n, \quad \frac{d^2u}{dz^2} = 2n, \quad \frac{d^2u}{dxdy} = 0, \text{ \&c.}$$

The expressions (10) and (11) are both positive in this case, and hence the solution is a minimum.

It may be observed with reference to examples of maxima and minima that in most cases the circumstances of the problem indicate whether the solution is a maximum, a minimum, or neither, and accordingly enable us to dispense with the labour of investigating Lagrange's conditions.

EXAMPLES.

Find the maximum or minimum values of

1. $$\frac{ax + by + c}{x^2 + y^2 + 1}.$$

2. $$\frac{ax + by + c}{\sqrt{x^2 + y^2 + 1}}.$$

3. $x^4 + y^4 - x^2 + xy - y^2.$

(α). $x = 0,\ y = 0$, a maximum.

(β). $x = y = \pm \frac{1}{2}$, a minimum.

(γ). $x = -y = \pm \frac{\sqrt{3}}{2}$, a minimum.

4. $ax^2 + bxy + dz^2 + lxz + myz$

$x = y = z = 0$, neither a maximum nor a minimum.

5. Find the minimum value of

$$7x^2 + 6y^2 + 5z^2 - 4x - 4y - 6z.$$

(6). If $u = ax^3y^2 - x^4y^2 - x^3y^3$, prove that $x = \frac{a}{2}$, $y = \frac{a}{3}$, makes u a maximum.

7. Prove that the value of the minimum found in Art. 162 is the $\frac{1}{n}$th part of the sum of the squares of the mutual distances between the n points, taken two and two.

8. Find the maximum value of

$$(ax + by + cz)\, e^{-\alpha^2x^2 - \beta^2y^2 - \gamma^2z^2}.$$

9. Find the values of x and y for which the expression

$$(a_1x + b_1y + c_1)^2 + (a_2x + b_2y + c_2)^2 + \ldots + (a_nx + b_ny + c_n)^2$$

becomes a minimum.

CHAPTER XI.

METHOD OF UNDETERMINED MULTIPLIERS APPLIED TO THE INVESTIGATION OF MAXIMA AND MINIMA IN IMPLICIT FUNCTIONS.

163. **Method of Undetermined Multipliers.**—In many cases of maxima and minima the variables which enter into the function are not independent of one another, but are connected by certain equations of condition.

The most convenient process to adopt in such cases is what is styled the method of undetermined* multipliers. We shall illustrate this process by considering the case of a function of four variables, which are connected by two equations of condition.

Thus, let $u = \phi\ (x_1, x_2, x_3, x_4)$,

where x_1, x_2, x_3, x_4 are connected by the equations

$$F_1(x_1, x_2, x_3, x_4) = 0, \quad F_2(x_1, x_2, x_3, x_4) = 0. \qquad (1)$$

The condition for a maximum or a minimum value of u evidently requires the equation

$$\frac{d\phi}{dx_1}\,dx_1 + \frac{d\phi}{dx_2}\,dx_2 + \frac{d\phi}{dx_3}\,dx_3 + \frac{d\phi}{dx_4}\,dx_4 = 0.$$

Moreover, the differentials are also connected by the relations

$$\frac{dF_1}{dx_1}\,dx_1 + \frac{dF_1}{dx_2}\,dx_2 + \frac{dF_1}{dx_3}\,dx_3 + \frac{dF_1}{dx_4}\,dx_4 = 0,$$

$$\frac{dF_2}{dx_1}\,dx_1 + \frac{dF_2}{dx_2}\,dx_2 + \frac{dF_2}{dx^3}\,dx_3 + \frac{dF_2}{dx_4}\,dx_4 = 0.$$

Multiplying the first of the two latter equations by the arbitrary quantity λ_1, the other by λ_2, and adding their sum to the preceding equation, we get

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* This method is also due to Lagrange. See Méc. Anal., tome 1, p. 74.

$$\left(\frac{d\phi}{dx_1} + \lambda_1 \frac{dF_1}{dx_1} + \lambda_2 \frac{dF_2}{dx_1}\right) dx_1 + \left(\frac{d\phi}{dx_2} + \lambda_1 \frac{dF_1}{dx_2} + \lambda_2 \frac{dF_2}{dx_2}\right) dx_2$$

$$+ \left(\frac{d\phi}{dx_3} + \lambda_1 \frac{dF_1}{dx_3} + \lambda_2 \frac{dF_2}{dx_3}\right) dx_3 + \left(\frac{d\phi}{dx_4} + \lambda_1 \frac{dF_1}{dx_4} + \lambda_2 \frac{dF_2}{dx_4}\right) dx_4 = 0.$$

As λ_1, λ_2 are completely at our disposal, we may suppose them determined so as to make the coefficients of dx_1 and dx_2 vanish. Then we shall have

$$\left(\frac{d\phi}{dx_3} + \lambda_1 \frac{dF_1}{dx_3} + \lambda_2 \frac{dF_2}{dx_3}\right) dx_3 + \left(\frac{d\phi}{dx_4} + \lambda_1 \frac{dF_1}{dx_4} + \lambda_2 \frac{dF_2}{dx_4}\right) dx_4 = 0.$$

Again, since we may regard x_3, x_4 as *independent variables*, and x_1, x_2 as dependent on them in consequence of the equations (1), it follows that the coefficients of dx_3 and dx_4 in the last equation must be separately zero; consequently we must have

$$\frac{d\phi}{dx_3} + \lambda_1 \frac{dF_1}{dx_3} + \lambda_2 \frac{dF_2}{dx_3} = 0.$$

$$\frac{d\phi}{dx_4} + \lambda_1 \frac{dF_1}{dx_4} + \lambda_2 \frac{dF_2}{dx_4} = 0.$$

These along with equations (1), and

$$\frac{d\phi}{dx_1} + \lambda_1 \frac{dF_1}{dx_1} + \lambda_2 \frac{dF_2}{dx_1} = 0,$$

$$\frac{d\phi}{dx_2} + \lambda_1 \frac{dF_1}{dx_2} + \lambda_2 \frac{dF_2}{dx_2} = 0.$$

are theoretically sufficient for the determination of the six unknown quantities, x_1, x_2, x_3, x_4, λ_1, λ_2; and so to furnish a solution of the problem in general.

This method is especially applicable when the functions F_1, F_2, &c., are homogeneous; for if we multiply the preceding differential equations by x_1, x_2, x_3, x_4, respectively, and add, we can often find the result with facility by aid of Euler's Theorem of Art. 100.

There is no difficulty in extending the method of undetermined Multipliers to a function of n variables, $x_1, x_2, x_3, \ldots x_n$, the variables being connected by m equations of condition

$$F_1 = 0, \quad F_2 = 0, \quad F_3 = 0, \quad \ldots F_m = 0,$$

m being less than n; for if we differentiate as before, and multiply the differentials of the equations of condition by the arbitrary multipliers, $\lambda_1, \lambda_2, \ldots \lambda_m$ respectively, by the same method of reasoning as that given above we shall have the n following equations,

$$\frac{d\phi}{dx_1} + \lambda_1 \frac{dF_1}{dx_1} + \ldots + \lambda_m \frac{dF_m}{dx_1} = 0.$$

$$\frac{d\phi}{dx^2} + \lambda_1 \frac{dF_1}{dx_2} + \ldots + \lambda_m \frac{dF_m}{dx_2} = 0.$$

$$\frac{d\phi}{dx_n} + \lambda_1 \frac{dF_1}{dz_n} + \ldots + \lambda_m \frac{dF_m}{dx_n} = 0.$$

These, combined with the m equations of condition, are theoretically sufficient for the determination of the $m + n$ unknown quantities

$$x_1, x_2, \ldots x_n, \lambda_1, \lambda_2, \ldots \lambda_m.$$

Examples.

1. To find the area of the maximum triangle inscribed in a given circle.

Let R denote the radius of the circle, A, B, C the angles of an inscribed triangle, u its area; then

$$u = \frac{abc}{4R} = 2R^2 \sin A \sin B \sin C.$$

Also $$A + B + C = 180^\circ, \quad \therefore dA + dB + dC = 0.$$

and $$\sin C \sin B \cos A dA + \sin A \sin C \cos B dB + \sin A \sin B \cos C dC \quad 0,$$

whence $$\sin A \sin B \cos C = \sin A \sin C \cos B = \sin B \sin C \cos A = \lambda;$$

and consequently $\tan A = \tan B = \tan C$; hence $A = B = C = 60°$; and therefore the triangle is equilateral.

2. Find a point such that the sum of the squares of the perpendiculars drawn from it to the sides of a given triangle shall be a minimum.

Let x, y, z, denote the perpendiculars: a, b, c, the sides of the triangle, then

$$u = x^2 + y^2 + z^2 \text{ is to be a minimum,}$$

also $ax + by + cz =$ double the area of a triangle $= 2\Delta$ (suppose).

$$\therefore\ xdx + ydy + zdz = 0,\quad adx + bdy + cdz = 0,$$

$\therefore\ x = \lambda a$, $y = \lambda b$, $z = \lambda c$; multiplying these equations by x, y, z, respectively, and adding, we obtain

$$ax + by + cz = \lambda(a^2 + b^2 + c^2),\ \text{or}\ \lambda = \frac{2\Delta}{a^2 + b^2 + c^2},$$

$$\therefore\ x = \frac{2\Delta a}{a^2 + b^2 + c^2},\ y = \frac{2\Delta b}{a^2 + b^2 + c^2},\ z = \frac{2\Delta c}{a^2 + b^2 + c^2},$$

which determine the position of the point. The minimum sum is obviously

$$\frac{4\Delta^2}{a^2 + b^2 + c^2}.$$

3. Similarly, to find a point such that the sum of the squares of its distances from four given planes shall be a minimum. Suppose A, B, C, D to represent the areas of the faces of the tetrahedron formed by the four planes; x, y, z, w, the perpendiculars on these faces respectively; then, as in the preceding example, we have

$Ax + By + Cz + Dw =$ three times the volume of the tetrahedron $= 3V$ (suppose),

and $\quad u = x^2 + y^2 + z^2 + w^2$, a minimum.

$$\therefore\ xdx + ydy + zdz + wdw = 0,$$

$$Adx + Bdy + Cdz + Ddw = 0,$$

hence $\quad x = \lambda A,\ y = \lambda B,\ z = \lambda C,\ w = \lambda D$;

and proceeding as before we get $u = \dfrac{9V^2}{A^2 + B^2 + C^2 + D^2}$.

4. To prove that of all rectangular parallelepipeds of the same volume the cube has the least surface.

Let x, y, z represent the lengths of the edges of the parallelepiped; then, if A denote the given volume, we have

$$xyz = A,\ \text{and}\ xy + xz + yz\ \text{a minimum.}$$

$$\therefore\ yzdx + xzdy + xydz = 0,$$

$$(y + z)\,dx + (x + z)\,dy + (x + y)\,dz = 0,$$

hence $\quad yz = \lambda\,(y + z),\ xz = \lambda\,(x + z),\ xy = \lambda\,(x + y)$;

from which it appears immediately that $x = y = z$.

164. To find the Maxima and Minima Values of

$$ax^2 + by^2 + cz^2 + 2hxy + 2gxz + 2fyz,$$

where the variables are connected by the equations

$$Lx + My + Nz = 0, \text{ and } x^2 + y^2 + z^2 = 1.$$

In this case we get the following equations:

$$\begin{aligned} ax + hy + gz + \lambda_1 L + \lambda_2 x &= 0 \\ hx + by + fz + \lambda_1 M + \lambda_2 y &= 0 \\ gx + fy + cz + \lambda_1 N + \lambda_2 z &= 0. \end{aligned}$$

Multiply the first by x, the second by y, the third by z, and add; then

$$u + \lambda_2 = 0, \text{ or } \lambda_2 = - u.$$

Hence

$$\begin{aligned} (a-u)\,x + hy + gz + \lambda_1 L &= 0 \\ hx + (b-u)\,y + fz + \lambda_1 M &= 0 \\ gx + fy + (c-u)\,z + \lambda_1 N &= 0 \\ Lx + My + Nz \qquad &= 0 \end{aligned}$$

eliminating x, y, z, and λ_1, we get the determinant equation

$$\begin{vmatrix} a-u, & h, & g, & L \\ h, & b-u, & f, & M \\ g, & f, & c-u, & N \\ L, & M, & N, & 0 \end{vmatrix} = 0. \qquad (2)$$

The roots of this quadratic determine the maximum and minimum values of u.

The preceding result enables us to determine the principal radii of curvature at a given point on any surface. See "Salmon's Surfaces," Art. 289.

Again, the term independent of u in this determinant is evidently

$$\begin{vmatrix} a, & h, & g, & L \\ h, & b, & f, & M \\ g, & f, & c, & N \\ L, & M, & N, & 0 \end{vmatrix}$$

and the coefficient of u^2 is $L^2 + M^2 + N^2$. Accordingly, the product of the roots of the quadratic (2) is equal to the fraction whose numerator is the latter determinant and denominator, $L^2 + M^2 + N^2$. From this can be immediately deduced an expression for the *measure of curvature** at any point on a surface.

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* Salmon's Surfaces, Art. 400.

EXAMPLES.

1. Find the minimum value of

$$x_1^2 + x_2^2 + x_3^2 + \dots + x_n^2,$$

where $x_1, x_2, \dots x_n$ are subject to the condition

$$a_1x_1 + a_2x_2 + \dots + a_nx_n = k. \qquad \textit{Ans. } \frac{k^2}{a_1^2 + a_2^2 \dots + a_n^2}.$$

2. Find the maximum value of

$$x^p y^q z^r,$$

where the variables are subject to the condition

$$ax + by + cz = k.$$

3. If $\tan\frac{\theta}{2}\tan\frac{\phi}{2} = m$ find when $\sin\theta - m\sin\phi$ is a maximum.

4. Find the maximum value of $(x + 1)(y + 1)(z + 1)$ where $a^x b^y c^z = A$.

$$\textit{Ans. } \frac{\{\log(Aabc)\}^3}{27 . \log a . \log b . \log c}.$$

5. Find the volume of the greatest rectangular parallelepiped inscribed in the ellipsoid whose equation is

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1. \qquad \textit{Ans. } \frac{8\,abc}{3\sqrt{3}}.$$

6. Find the max. or the min. values of u being given that

$$u = a^2x^2 + b^2y^2 + c^2z^2,\ x^2 + y^2 + z^2 = 1, \text{ and } lx + my + nz = 0.$$

Proceeding by the method of Art. 164, we get

$$a^2x + \lambda x + \mu l = 0,\ b^2y + \lambda y + \mu m = 0,\ c^2z + \lambda z + \mu n = 0.$$

Again, multiplying by x, y, z, respectively, and adding, we get $\lambda = -u$,

$$\therefore\ (u - a^2)\,x = \mu l,\ (u - b^2)\,y = \mu m,\ (u - c^2)\,z = \mu n.$$

Hence the required values of u are the roots of the quadratic

$$\frac{l^2}{u - a^2} + \frac{m^2}{u - b^2} + \frac{n^2}{u - c^2} = 0.$$

7. Given $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$, and $lx + my + nz = 0$, find when $x^2 + y^2 + z^2$ is a maximum or minimum. Proceeding as in the last example, we get the quadratic

$$\frac{a^2l^2}{u - a^2} + \frac{b^2m^2}{u - b^2} + \frac{c^2n^2}{u - c^2} = 0.$$

This question can be at once reduced to the last by substituting in our equations ax, by, and cz, instead of x, y, z.

8. Inscribe in a given circle a triangle, having two of its sides in a given ratio, and such that the sum of the third side and the perpendicular on it from the opposite angle shall be a maximum.

9. Divide the quadrant of a circle into three parts such that the sum of the products of the sines of every two shall be a max. or a min.; and determine which it is.

10. Of all polygons of a given number of sides circumscribed to a circle the regular polygon is of minimum area? For, let ϕ_1, ϕ_2, . . . ϕ_n be the external angles of the polygon, then its area can be easily seen to be

$$r^2\left(\tan\frac{\phi_1}{2} + \tan\frac{\phi_2}{2} + \ldots + \tan\frac{\phi_n}{2}\right),$$

where $$\phi_1 + \phi_2 \ldots + \phi_n = 2\pi.$$

Hence $$\phi_1 = \phi_2 = \phi_3 = \ldots = \phi_n.$$

11. Of all polygons of a given number of sides circumscribed to any closed oval curve which has no singular points, that which has the minimum area touches the curve at the middle point of each of the sides.

12. Given the ratio $\sin\phi : \sin\psi$ and the angle θ, find when the ratio $\sin(\phi + \theta) : \sin(\psi + \theta)$ is a maximum or a minimum.

13. Required the dimensions of an open cylindrical vessel of given capacity so that the smallest possible quantity of metal shall be employed in its construction, the thickness of the base and sides being given.

Ans. Its altitude must be equal to the radius of its base.

14. Show how to determine the maximum and minimum values of $x^2 + y^2 + z^2$ subject to the conditions

$$(x^2 + y^2 + z^2)^2 = a^2x^2 + b^2y^2 + c^2z^2$$

$$lx + my + nz = 0.$$

15. Of all triangular pyramids having a given triangle for base, and a given altitude above that base, find that of least surface.

CHAPTER XII.

ON TANGENTS AND NORMALS TO CURVES.

165. **Equation of the Tangent.**—If (x, y), (x_1, y_1), be the co-ordinates of any two points, P, Q, taken on a curve, and if (X, Y) be any point on the line which joins P and Q; then the equation of the line PQ is

$$Y - y = (X - x)\frac{y_1 - y}{x_1 - x}.$$

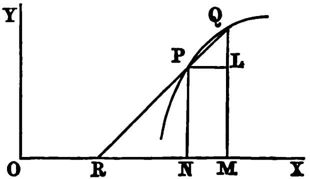

Fig. 7.

If now the point Q be taken infinitely near to P, the line PQ becomes the tangent at the point P, and, as in Art. 8, we have for its equation

$$Y - y = (X - x)\frac{dy}{dx} \tag{1}$$

where X, Y are the co-ordinates of any point on the line, and x, y those of its point of contact.

If the equation of the curve be of the form $f(x, y) = 0$, and if $f(x, y)$ be denoted by u, we have from Art. 98,

$$\frac{dy}{dx} = -\frac{\dfrac{du}{dx}}{\dfrac{du}{dy}},$$

and hence the equation of the tangent becomes

$$(X - x)\frac{du}{dx} + (Y - y)\frac{du}{dy} = 0. \tag{2}$$

The points on the curve at which the tangents are parallel to the axis of x must satisfy the equation $\frac{du}{dx} = 0$; they are accordingly given by the intersection of the curve, $u = 0$, with the curve whose equation is $\frac{du}{dx} = 0$. The y co-ordinates at such points are evidently in general either maxima or minima.

Similar remarks apply to the points at which the tangents are parallel to the axis of y.

To find the tangents parallel to the line, $y = mx + n$. The points of contact must evidently satisfy

$$\frac{du}{dx} + m\frac{du}{dy} = 0.$$

The points of intersection of the curve represented by this equation with the given curve are the points of contact of the system of parallel tangents in question.

The results in this Article evidently apply to oblique as well as to rectangular axes.

EXAMPLES.

1. To find the equation of the tangent to the ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1.$$

Here

$$\frac{du}{dx} = \frac{2x}{a^2}, \quad \frac{du}{dy} = \frac{2y}{b^2},$$

and the required equation is

$$\frac{x}{a^2}(X - x) + \frac{y}{b^2}(Y - y) = 0,$$

or

$$\frac{xX}{a^2} + \frac{yY}{b^2} = \frac{x^2}{a^2} + \frac{y^2}{b^2} = 1.$$

2. To find the equation of the tangent to the curve

$$x^n y^m = a^{n+m}.$$

Taking the logarithmic differentials of both sides, we get

$$\frac{n}{x} + \frac{m}{y}\frac{dy}{dx} = 0, \qquad \therefore \frac{dy}{dx} = -\frac{ny}{mx},$$

and the equation of the tangent becomes

$$\frac{nX}{x} + \frac{mY}{y} = m + n.$$

If we make $X = 0$, and $Y = 0$, separately, we get $\frac{m+n}{n}x$ and $\frac{m+n}{m}y$ for the lengths of the intercepts made by the tangent on the axes of x and y, respectively. This result furnishes an easy geometrical method of drawing the tangent at any point on a curve of this class.

If $m = 1$, $n = 1$, the preceding equation represents a hyperbola; if $m = 2$, and $n = -1$, it represents a parabola.

3. Find the equation of the tangent at any point on the curve

$$\frac{x^m}{a^m} + \frac{y^m}{b^m} = 1. \qquad \textit{Ans.}\ \frac{Xx^{m-1}}{a^m} + \frac{Yy^{m-1}}{b^m} = 1.$$

4. If two curves, whose equations are denoted by $u = 0$, $u' = 0$, intersect in a point (x, y), and if ω be their angle of intersection: prove that

$$\tan\omega = \frac{\frac{du}{dx}\frac{du'}{dy} - \frac{du'}{dx}\frac{du}{dy}}{\frac{du}{dx}\frac{du'}{dx} + \frac{du}{dy}\frac{du'}{dy}}.$$

5. Hence if the curves intersect at right angles we must have

$$\frac{du}{dx}\frac{du'}{dx} + \frac{du}{dy}\frac{du'}{dy} = 0.$$

6. Apply this to find the condition that the curves

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1, \quad \frac{x^2}{a'^2} + \frac{y^2}{b'^2} = 1$$

should intersect at right angles.

166. **Equation of Normal.**—Since the normal at any point on a curve is perpendicular to the tangent, its equation, when the co-ordinate axes are rectangular, is

$$(Y - y)\frac{dy}{dx} + X - x = 0,$$

or

$$\frac{Y - y}{\frac{du}{dy}} = \frac{X - x}{\frac{du}{dx}}. \qquad (3)$$

EXAMPLES.

1. Find the equation of the normal at any point (x, y) on the ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1. \qquad \textit{Ans. } \frac{a^2X}{x} - \frac{b^2Y}{y} = a^2 - b^2.$$

2. Find the equation of the normal at any point on the curve

$$y^m = ax^n. \qquad \textit{Ans. } nYy + mXx = ny^2 + mx^2.$$

167. **Subtangent and Subnormal.**—In the accompanying figure, let PT represent the tangent at the point P, PN the normal; OM, PM the co-ordinates of P; then the lines TM and MN are called the subtangent and subnormal corresponding to the point P.

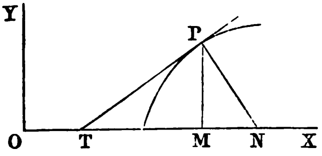

Fig. 8.

To find the expressions for their lengths, let $\phi = \angle PTM$,

then

$$\frac{PM}{TM} = \tan\phi = \frac{dy}{dx}, \qquad \therefore TM = \frac{y}{\frac{dy}{dx}}.$$

$$\frac{MN}{PM} = \tan\phi = \frac{dy}{dx}, \qquad MN = y\frac{dy}{dx}.$$

The lengths of PT and PN are sometimes called the lengths of the tangent and the normal at P: it is easily seen that

$$PN = y\sqrt{1 + \left(\frac{dy}{dx}\right)^2}, \qquad PT = \frac{y\sqrt{1 + \left(\frac{dy}{dx}\right)^2}}{\frac{dy}{dx}}.$$

Examples.

1. To find the length of the subnormal in the ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1.$$

Here $$y\frac{dy}{dx} = -\frac{b^2}{a^2}x;$$

the negative sign signifies that MN is measured from M in the negative direction along the axis of x, i. e. the point N lies between M and the centre O; as is also evident from the shape of the curve.

2. Prove that the subtangent in the logarithmic curve, $y = a^x$, is of constant length.

3. Prove that the subnormal in the parabola, $y^2 = px$, is equal to $\frac{p}{2}$.

4. Find the length of the part of the normal to the catenary

$$y = \frac{a}{2}\left(e^{\frac{x}{a}} + e^{-\frac{x}{a}}\right),$$

intercepted by the axis of x. *Ans.* $\frac{y^2}{a}$.

5. Find at what point the subtangent to the curve whose equation is

$$xy^2 = a^2(a - x),$$

is a minimum.

168. **Perpendicular on the Tangent.**—Let p be the length of the perpendicular from the origin on the tangent at any point on the curve

$$F(x, y) = c,$$

then the equation of the tangent may be written

$$X\cos\omega + Y\sin\omega = p,$$

where ω is the angle which the perpendicular makes with the axis of x.

Denoting $F(x, y)$ by u, and comparing this form of the equation with that in (2),

we get
$$\frac{\frac{du}{dx}}{\cos\omega} = \frac{\frac{du}{dy}}{\sin\omega} = \frac{x\frac{du}{dx} + y\frac{du}{dy}}{p} = \lambda \text{ (suppose).}$$

Hence
$$\lambda^2 = \left(\frac{du}{dx}\right)^2 + \left(\frac{du}{dy}\right)^2$$

and
$$p = \frac{x\frac{du}{dx} + y\frac{du}{dy}}{\sqrt{\left(\frac{du}{dx}\right)^2 + \left(\frac{du}{dy}\right)^2}}. \qquad (4)$$

Cor. If $F(x, y)$ be a homogeneous expression of the n^{th} degree in x and y, then by Euler's formula, Art. 100, we have

$$x\frac{du}{dx} + y\frac{du}{dy} = nu = nc,$$

and the expression for the length of the perpendicular becomes

$$\frac{nc}{\sqrt{\left(\frac{du}{dx}\right)^2 + \left(\frac{du}{dy}\right)^2}}.$$

169. **In the curve**

$$\frac{x^m}{a^m} + \frac{y^m}{b^m} = 1$$

to prove that

$$p^{\frac{m}{m-1}} = (a\cos\omega)^{\frac{m}{m-1}} + (b\sin\omega)^{\frac{m}{m-1}}.$$

By Ex. 3, Art. 165, the equation of the tangent is

$$\frac{Xx^{m-1}}{a^m} + \frac{Yy^{m-1}}{b^m} = 1;$$

comparing this with the form

$$X \cos \omega + Y \sin \omega = p,$$

we get $$\frac{\cos \omega}{p} = \frac{x^{m-1}}{a^m}, \quad \frac{\sin \omega}{p} = \frac{y^{m-1}}{b^m},$$

or $$\left(\frac{a \cos \omega}{p}\right)^{\frac{1}{m-1}} = \frac{x}{a}, \quad \left(\frac{b \sin \omega}{p}\right)^{\frac{1}{m-1}} = \frac{y}{b}.$$

Hence, substituting in the equation of the curve, we obtain the result required.

170. **Locus of foot of perpendicular in the same curve.**—Let X, Y be the co-ordinates of the point in question, and we have evidently, $\cos \omega = \frac{X}{p}$, $\sin \omega = \frac{Y}{p}$; substituting these values for $\cos \omega$ and $\sin \omega$ in (5), it becomes

$$(X^2 + Y^2)^{\frac{m}{m-1}} = (a X)^{\frac{m}{m-1}} + (b Y)^{\frac{m}{m-1}},$$

since $p^2 = X^2 + Y^2$.

171. **Another form of equation to tangent.**—If the equation of a curve of the n^{th} degree be written in the form

$$\phi(x, y) = u_n + u_{n-1} + u_{n-2} + \ldots + u_2 + u_1 + u_0 = 0,$$

where u_n denotes the homogeneous part of the n^{th} degree in the equation, u_{n-1} that of the $(n-1)^{th}$, &c.; then by Cor. Art. 101, we have

$$x \frac{d\phi}{dx} + y \frac{d\phi}{dy} = -\{u_{n-1} + 2u_{n-2} + \&c. \ldots + nu_0\}.$$

Hence the equation of the tangent in Art. 165 becomes

$$X\frac{d\phi}{dx} + Y\frac{d\phi}{dy} + u_{n-1} + 2u_{n-2} + \ldots + nu_0 = 0, \tag{6}$$

an equation of the $(n-1)^{th}$ degree in x and y.

172. **Number of Tangents from an external point.**—To find the number of tangents which can be drawn to a curve of the n^{th} degree from a point (α, β), we substitute α for X, and β for Y in (6), and it becomes

$$\alpha\frac{d\phi}{dx} + \beta\frac{d\phi}{dy} + u_{n-1} + 2u_{n-2} + \ldots + nu_0 = 0. \tag{7}$$

This represents a curve of the $(n-1)^{th}$ degree in x and y, and the points of its intersection with the given curve are the points of contact of all the tangents which can be drawn from the point (α, β) to the curve. Moreover, as two curves of the degrees n and $n-1$ intersect in general in $n(n-1)$ points, real or imaginary ("Salmon's Conics," Art. 214), it follows that there can *in general* be $n(n-1)$ real or imaginary tangents drawn from an external point to a curve of the n^{th} degree.

If the curve be of the second degree, equation (7) becomes

$$\alpha\frac{d\phi}{dx} + \beta\frac{d\phi}{dy} + u_1 + 2u_0 = 0,$$

an equation of the first degree, which evidently represents the polar of (α, β) with respect to the conic.

In the curve of the third degree

$$u_3 + u_2 + u_1 + u_0 = 0,$$

equation (7) becomes

$$\alpha\frac{d\phi}{dx} + \beta\frac{d\phi}{dy} + u_2 + 2u_1 + 3u_0 = 0,$$

which represents a conic that passes through the points of contact of the tangents to the curve from the point (α, β).

This conic is called the *polar conic* of the point. For the origin it becomes

$$u_2 + 2u_1 + 3u_0 = 0.$$

173. **Number of Normals which pass through a given point.**—If a normal pass through the point (α, β), we must have from (3),

$$(\alpha - x)\frac{du}{dy} = (\beta - y)\frac{du}{dx}.$$

This represents a curve of the n^{th} degree which intersects the given curve *in general* in n^2 points, real or imaginary, the normals at which all pass through the point (α, β).

For example, the points on the ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

at which the normals pass through a given point (α, β) are determined by the intersection of the ellipse with the hyperbola

$$xy(a^2 - b^2) = a^2\alpha y - b^2\beta x.$$

For the modification in the results of this and the preceding article arising from the existence of *singular* points on the curve, the student is referred to Salmon's "Higher Plane Curves," Arts. 81 and 119.

174. **Direction of the Tangent.**—If the length of the arc ot a curve, measured from a fixed point A, on it, be denoted by s, then an infinitely small portion of it is represented by ds. Again, if ϕ' represent the angle QPL (fig. 7), we have

$$\cos\phi' = \frac{PL}{PQ}, \text{ and } \sin\phi' = \frac{QL}{PQ};$$

but in the limit, $PL = dx$, $QL = dy$, and $PQ = ds$, and also ϕ' becomes PTX, or ϕ.

Hence

$$\cos\phi = \frac{dx}{ds}, \quad \sin\phi = \frac{dy}{ds}; \tag{8}$$

squaring and adding, we get

$$\left(\frac{dx}{ds}\right)^2 + \left(\frac{dy}{ds}\right)^2 = 1. \tag{9}$$

175. **Polar Co-ordinates.**—The position of any point in a plane is determined when its distance from a fixed point called a *pole*, and the angle which that distance makes with a fixed line, are known; these are called the polar co-ordinates of the point, and are usually denoted by the letters r and θ. The fixed line is called the *prime vector*, and r is called the *radius vector* of the point.

The equation of a curve referred to polar co-ordinates is generally written in one or other of the forms,

$$r = f(\theta), \text{ or } F(r, \theta) = 0,$$

according as r is given *explicitly* or *implicitly* in terms of θ. Also if θ be positive when measured *above* the prime vector, it must be regarded as *negative* when measured *below* it.

176. **Angle between Tangent and Radius Vector.**—Let O be the pole, P and Q two near points on the curve, PM a perpendicular on OQ, $OP = r$, $POX = \theta$, and ψ the angle between the tangent and radius vector.

Then $\tan OQP = \dfrac{PM}{QM}$, $\sin OQP = \dfrac{PM}{PQ}$, $\cos OQP = \dfrac{QM}{QP}$: but in the limit when Q and P coincide, the angle OQP becomes equal to ψ, and*

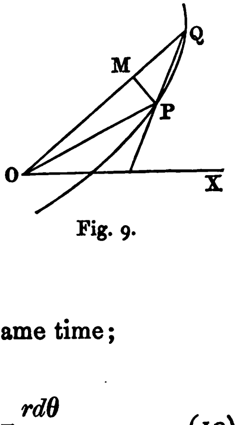

Fig. 9.

$$\frac{QM}{PQ} = \frac{dr}{ds}, \quad \frac{PM}{PQ} = \frac{rd\theta}{ds}, \text{ at the same time;}$$

or
$$\cos\psi = \frac{dr}{ds}, \quad \sin\psi = \frac{rd\theta}{ds}, \quad \tan\psi = \frac{rd\theta}{dr}. \tag{10}$$

Also
$$\left(\frac{rd\theta}{ds}\right)^2 + \left(\frac{dr}{ds}\right)^2 = 1. \tag{11}$$

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[*] These results can be easily established from Art. 38.

These results are of importance in the general theory of curves.

177. **Application to the Logarithmic Spiral.**—The curve whose equation is $r = a^\theta$ is called the logarithmic spiral. In this curve we have

$$\tan\psi = \frac{rd\theta}{dr} = \frac{1}{\log a}.$$

Accordingly the angle between the radius vector and the tangent is constant. On account of this property the curve is also called the *equiangular spiral.*

178. **Polar Subtangent and Subnormal.**—Let ON be drawn perpendicular to PT, the tangent at P, and OT perpendicular to OP, meeting the tangent in T, and the normal in S. The lines OT and OS are called the polar subtangent and subnormal, for the point P. To find their values, we have

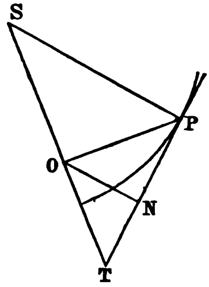

Fig. 10.

$$OT = OP \tan OPT = r\tan\psi = \frac{r^2 d\theta}{dr}.$$

$$\left.\begin{aligned} OS = OP \tan OPS = r\cot\psi = \frac{dr}{d\theta}. \\ \text{Also if } u = \frac{1}{r},\ OT = -\frac{d\theta}{du}. \end{aligned}\right\} \qquad (12)$$

179. **Expression for Perpendicular on Tangent.**—As before, let $p = ON$, then

$$p = r\sin\psi = \frac{r^2 d\theta}{ds},$$

hence
$$\frac{1}{p^2} = \frac{ds^2}{r^4 d\theta^2} = \frac{dr^2 + r^2 d\theta^2}{r^4 d\theta^2} = \frac{dr^2}{r^4 d\theta^2} + \frac{1}{r^2}.$$

or
$$\frac{1}{p^2} = u^2 + \left(\frac{du}{d\theta}\right)^2. \qquad (13)$$

The equations in polar co-ordinates of the tangent and the normal at any point on a curve, can be found without difficulty: they have, however, been omitted here as they are of little or no practical advantage.

EXAMPLES.

1. To find the length of the perpendicular from a focus on the tangent to an ellipse.

The focal equation of the curve is

$$r = \frac{a(1 - e^2)}{1 - e\cos\theta}, \text{ or } u = \frac{1 - e\cos\theta}{a(1 - e^2)};$$

hence

$$\frac{du}{d\theta} = \frac{e\sin\theta}{a(1 - e^2)};$$

$$\therefore \frac{1}{p^2} = \frac{1 + e^2 - 2e\cos\theta}{a^2(1 - e^2)^2} = \frac{1}{a^2(1 - e^2)}\left(\frac{2a}{r} - 1\right).$$

2. Prove that the polar subnormal is constant in the curve $r = a\theta$.

180. **Inverse Curves.**—If on any radius vector OP, drawn from a fixed origin O a point, P' be taken, such that the rectangle $OP \,.\, OP'$ is constant, the point P' is called the inverse of the point P; and if P describe any curve, P' describes another curve called the inverse of the former.

The polar equation of the inverse is obtained immediately from that of the original curve by substituting $\frac{k^2}{r}$ instead of r in its equation; where k^2 is equal to the constant $OP \,.\, OP'$.

Again, let P, Q be two points, and P', Q' the inverse points; then since $OP \,.\, OP' = OQ \,.\, OQ'$, the four points P, Q, Q', P', lie on a circle, and hence the triangles OQP and $OP'Q'$ are equiangular.

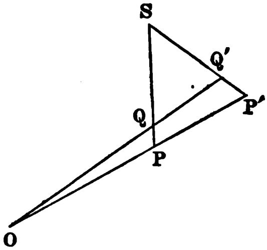

Fig. 11.

$$\therefore \frac{PQ}{P'Q'} = \frac{OP}{OQ'} = \frac{OP \,.\, OQ}{OQ \,.\, OQ'} = \frac{OP \,.\, OQ}{k^2}. \qquad (14)$$

Again, if P, Q be infinitely near points, denoting the lengths of the corresponding elements of the curve and its inverse by ds and ds', the preceding result becomes

$$ds = \frac{r^2}{k^2}\, ds'. \tag{15}$$

181. **Direction of the Tangent to the Inverse Curve.**—Let the points P, Q belong to one curve, and P', Q' to its inverse; then when P and Q coincide, the lines PQ, $P'Q'$ become the tangents at the inverse points P and P'; again, since the angle SPP' = the angle $SQ'Q$, it follows that the tangents at P and P' form an isosceles triangle with the line PP'.

By aid of this property the tangent at any point on a curve can be drawn, whenever that at the corresponding point of the inverse curve is known.

182. **Equation to the Inverse of a given Curve.**—Suppose the curve referred to rectangular axes drawn through the pole O, and that x and y are the co-ordinates of a point, P, on the curve, X and Y those of the inverse point, P'; then

$$\frac{x}{X} = \frac{OP}{OP'} = \frac{OP \cdot OP'}{OP'^2} = \frac{k^2}{X^2 + Y^2}, \text{ similarly } \frac{y}{Y} = \frac{k^2}{X^2 + Y^2}:$$

hence the equation of the inverse is got by substituting

$$\frac{k^2 x}{x^2 + y^2} \text{ and } \frac{k^2 y}{x^2 + y^2}$$

instead of x and y, in the equation of the original curve.

Again, let the equation of the original curve, as in Art. 171, be

$$u_n + u_{n-1} + u_{n-2} + \ldots + u_1 + u_0 = 0.$$

When $\dfrac{k^2 x}{x^2 + y^2}$ and $\dfrac{k^2 y}{x^2 + y^2}$ are substituted for x and y, u_n becomes evidently $\dfrac{k^{2n} u_n}{(x^2 + y^2)^n}$.

Accordingly the equation of inverse curve is

$$k^{2n} u_n + k^{2n-2} u_{n-1} (x^2 + y^2) + k^{2n-4} u_{n-2} (x^2 + y^2)^2 + \ldots \\ + u_0 (x^2 + y^2)^n = 0. \tag{16}$$

For instance, the equation of a conic is of the form

$$u_2 + u_1 + u_0 = 0;$$

hence that of its inverse with respect to the origin is

$$k^4u_2 + k^2u_1 (x^2 + y^2) + u_0 (x^2 + y^2)^2 = 0,$$

which represents a curve of the fourth degree of the class called "bicircular quartics."

If the origin be on the conic, the absolute term u_0 vanishes, and the inverse is the curve of the third degree represented by

$$k^2u_2 + u_1 (x^2 + y^2) = 0.$$

This curve is called a "circular cubic."

If the focus be the origin of inversion, the inverse is a curve called the Limaçon of Pascal. The form of this curve will be given in a subsequent chapter.

183. **Pedal Curves.**—If from any point as origin a perpendicular be drawn to the tangent to a given curve, the locus of the foot of the perpendicular is called the *pedal* of the curve with respect to the assumed origin.

In like manner, if perpendiculars be drawn to the tangents to the pedal, we get a new curve called the *second pedal* of the original: and so on. With respect to its pedal, the original curve is styled the *first negative* pedal, &c.

184. **Tangent at any point to the Pedal of a given Curve.** — Let ON, ON' be the perpendiculars from the origin O on the tangents drawn at two points P and Q on the given curve, and T the intersection of these tangents, join NN'; then since the angles ONT and $ON'T$ are right angles, the quadrilateral $ON'NT$ is inscribable in a circle,

$$\therefore \angle ON'N = \angle OTN.$$

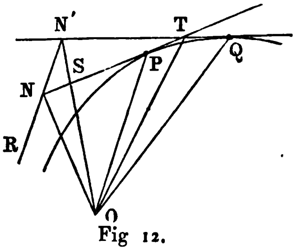

Fig 12.

In the limit when P and Q coincide, $\angle\, OTN = \angle\, OPN$, and NN' becomes the tangent to the locus of N; hence the latter tangent makes the same angle with ON that the tangent at P makes with OP. This property enables us to draw the tangent at any point N on the pedal locus in question.

Again, if p' represent the perpendicular on the tangent at N to the first pedal, from similar triangles we evidently have $r = \frac{p^2}{p'}$.

Hence if the equation of a curve be given in the form $r = f(p)$, that of its first *pedal* is of the form $\frac{p^2}{p'} = f(p)$, in which p and p' are respectively analogous to r and p in the original curve. In like manner the equation of the next pedal can be determined, and so on.

185. **Reciprocal Polars.**—If on the perpendicular ON a point P' be taken, such that $OP' \,.\, ON$ is constant (k^2 suppose), the point P' is evidently the pole of the line PN with respect to the circle of radius k and centre O; and if all the tangents to the curve be taken, the locus of their poles is a new curve. We shall denote these curves by the letters A and B, respectively. Again, by elementary geometry, the point of intersection of any two lines is the pole of the line joining the poles of the lines.* Now if the lines be taken as two infinitely near tangents to the curve A, the line joining their poles becomes a tangent to B; accordingly the tangent to the curve B has its pole on the curve A. Hence A is the locus of the poles of the tangents to B.

In consequence of this reciprocal relation, the curves A and B are called *reciprocal polars* of each other with respect to the circle whose radius is k.

Since to every tangent to a curve corresponds a point on its reciprocal polar, it follows that to a number of points *in directum* on one curve correspond a number of tangents to its reciprocal polar, which pass through a common point.

Again, it is evident that the reciprocal polar to any curve is the inverse to its pedal with respect to the origin.

We have seen in Art. 172 that the greatest number of tangents from a point to a curve of the n^{th} degree in $n(n-1)$; hence the greatest number of points in which its reciprocal polar can be cut by a line is $n(n-1)$, or the degree of the reciprocal polar is $n(n-1)$. For the modification in this result arising from singular points in the original curve, as well as for the complete discussion of reciprocal polars, the student is referred to Salmon's "Higher Pl. Curves."

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* Townsend's "Modern Geometry," vol. i., p. 219.

As an example of reciprocal polars we shall take the curve considered in Arts. 169, 170.

If r denote the radius vector of the reciprocal polar corresponding to the perpendicular p in the proposed curve, we have

$$p = \frac{k^2}{r}.$$

Substituting this value for p in equation (5), we get

$$\left(\frac{k^2}{r}\right)^{\frac{m}{m-1}} = (a \cos \omega)^{\frac{m}{m-1}} + (b \sin \omega)^{\frac{m}{m-1}},$$

or

$$k^{\frac{2m}{m-1}} = (ax)^{\frac{m}{m-1}} + (by)^{\frac{m}{m-1}},$$

which is the equation of the required reciprocal polar.

The theory of reciprocal polars indicated above admits of easy generalization. Thus, if we take the poles with respect to any conic section (U) of all the tangents to a given curve A, we shall get a new curve B; and it can be easily seen as before that the poles of the tangents to B are situated on the curve A. Hence the curves are said to be *reciprocal polars*, with respect to the conic U.

It may be added that if two curves have a common point, their reciprocal polars have a common tangent; and if the curves touch, their reciprocal polars also touch.

For illustrations of the great importance of this "principle of duality," and of reciprocal polars as a method of investigation, the student is referred to Salmon's Conics, ch. XV.

186. **Theorem.**—If the polar equation of a curve be

$$r^m = a^m \sin m\theta,$$

to prove that

$$r^{m+1} = a^m p. \qquad (17)$$

Taking the logarithmic differentials of the given equation we get

$$\frac{dr}{rd\theta} = \frac{\cos m\theta}{\sin m\theta} = \cot m\theta, \text{ or } \cot\psi = \cot m\theta,$$

hence $\psi = m\theta$, and $\sin\psi = \sin m\theta$, also $r\sin\psi = p$;

$$\therefore\ p = r\sin m\theta = \frac{r^{m+1}}{a^m}.$$

The same result can be readily arrived at for the curve

$$r^m = a^m \cos m\theta.$$

Moreover, the preceding results evidently hold for all values of m, whether *positive* or *negative*, *integral* or *fractional;* accordingly, if the sign of m be changed, the equation of the curve becomes

$$r^{-m} = a^{-m}\cos(-m\theta) \text{ or } r^m \cos m\theta = a^m;$$

but by the preceding we have in this case

$$r^{-m+1} = a^{-m}p, \text{ or } pr^{m-1} = a^m.$$

The student will find no difficulty in giving an independent proof of the latter result.

From Art. 181, it is evident that the curves $r^m = a^m \cos m\theta$ and $r^m \cos m\theta = a^m$ are inverse to each other with respect to a circle of radius a.

EXAMPLES.

1. The equation of a parabola referred to its focus as pole is

$$r(1 + \cos\theta) = 2a,$$

to find the relation between r and p.

Here $r^{\frac{1}{2}}\cos\frac{\theta}{2} = a^{\frac{1}{2}}$, and consequently $p^2 = ar$,

[illegible]own elementary property of the curve.

2. The equation $r^2 \cos 2\theta = a^2$ represents an equilateral hyperbola, hence prove that $pr = a^2$.

3. The equation $r^2 = a^2 \cos 2\theta$ represents a Lemniscate of Bernoulli; find the equation connecting p and r in this case. *Ans.* $r^3 = a^2 p$.

4. Find the equation connecting the radius vector and the perpendicular on the tangent in the cardioid, whose equation is

$$r = a(1 + \cos\theta). \qquad \textit{Ans. } r^3 = 2ap^2.$$

It is evident that the cardioid is the inverse of a parabola with respect to its focus; and the Lemniscate that of an equilateral hyperbola with respect to its centre. Accordingly we can easily draw the tangents at any point on either of these curves by aid of the Theorem of Art. 181.

187. **Expression for** PN.—To find the value of the intercept between the point of contact P and the foot N of the perpendicular from the origin on the tangent at P.

Let $p = ON$, $\omega = \angle NOA$, $PN = t$, then $\angle NTN' = \angle NON' = \Delta\omega$, also $SN' = TS \sin STN'$, $\therefore\ TS = \dfrac{SN'}{\sin NON'}$; but in the limit when PQ is infinitely small, $\dfrac{SN'}{\sin NON'}$ becomes $\dfrac{dp}{d\omega}$ and TS becomes PN or t.

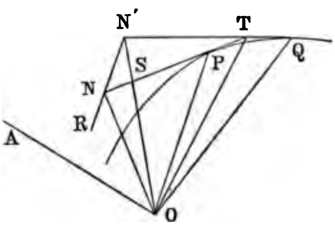

Fig. 13.

$$\therefore\ t = \frac{dp}{d\omega}. \tag{18}$$

188. **To prove that**

$$\frac{ds}{d\omega} = p + \frac{dt}{d\omega}.$$

On reference to the last figure we have

$$\frac{ds}{d\omega} = \text{limit of } \frac{PT + TQ}{\Delta\omega}, \quad \frac{dt}{d\omega} = \text{limit of } \frac{QN' - PN}{\Delta\omega};$$

but $$PT + TQ - QN' + PN = TN - TN',$$

hence $$\frac{ds}{d\omega} - \frac{dt}{d\omega} = \text{limit of } \frac{TN - TN'}{\Delta\omega} = \text{limit of } \frac{SN}{\Delta\omega}$$

$$= ON = p;$$

$$\therefore \frac{ds}{d\omega} = p + \frac{dt}{d\omega}. \tag{19}$$

This result is of importance in the Integral Calculus in connexion with the *rectification* of curves.

If $\frac{dp}{d\omega}$ be substituted for t, the preceding formula becomes

$$\frac{ds}{d\omega} = p + \frac{d^2p}{d\omega^2}. \tag{20}$$

This shape of the result is of use in connexion with curvature, as will be seen in a subsequent chapter.

189. **Curves Symmetrical with respect to a Line, and Centres of Curves.**—It may be observed here that if the equation of a curve be unaltered when y is changed into $-y$, then to every value of x correspond equal and opposite values of y, and, when the co-ordinate axes are rectangular, the curve is symmetrical with respect to the axis of x.

In like manner, a curve is symmetrical with respect to the axis of y if its equation remain unaltered when the sign of x is changed.

Again, if when then the change x and y into $-x$ and $-y$ the equation of a curve remains unaltered, every right line drawn through the origin and terminated by the curve is divided into equal parts at the origin. This takes place for a curve of an even degree, when the sum of the exponents of x and y in each term is even; and for a curve of an odd degree when the like sum is odd. Such a point is called *the centre** *of the curve.* For instance, in conics when the equation is of the form

$$ax^2 + 2hxy + by^2 = c,$$

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* For a general meaning of the word "centre" as applied to curves of higher degrees, see Chasles "Aperçu Historique," p. 233, note.

the origin is a centre. Also if the equation of a cubic[*] be reducible to the form

$$u_3 + u_1 = 0,$$

the origin is a centre, and every line drawn through it is bisected at that point.

Thus we see that when a cubic has a centre, that point lies on the curve. This property holds for all curves of an odd degree.

It should be observed that curves of higher degrees than the second cannot generally have a centre, for it is evidently impossible by transformation of co-ordinates to eliminate the requisite number of terms from the equation of the curve. For instance, to seek whether a cubic has a centre, we substitute $X + \alpha$ for x, and $Y + \beta$ for y, in its equation, and equate to zero the coefficients of X^2, XY and Y^2, as well as the absolute term, in the new equation; as we have but two arbitrary constants (α and β) to satisfy four equations, there will be two equations of condition among its constants, in order that the cubic should have a centre. The number of conditions is obviously greater for curves of higher degrees.

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[*] This name has been given to curves of the third degree by Dr. Salmon, in his "Higher Plane Curves," and has been generally adopted by subsequent writers on the subject.

EXAMPLES.

1. Find the lengths of the subtangent and subnormal at any point of the curve

$$y^n = a^{n-1}x. \qquad \textit{Ans. } nx, \ \frac{y^2}{nx}.$$

2. Find the subtangent to the curve

$$x^m y^n = a^{m+n}. \qquad \textit{Ans. } -\frac{nx}{m}.$$

3. Find the equation of the tangent to the curve

$$x^m = a^{m-n}y^n. \qquad \textit{Ans. } \frac{mX}{x} - \frac{nY}{y} = m - n.$$

4. Show that the points of contact of tangents from an external point to the curve

$$x^m y^n = a^{m+n}$$

are situated on a hyperbola.

5. In the same curve prove that the portion of the tangent intercepted between the axes is divided at its point of contact into segments which are to each other in a constant ratio.

6. Find the equation of the tangent at any point to the hypocycloid, $x^{\frac{2}{3}} + y^{\frac{2}{3}} = a^{\frac{2}{3}}$; and prove that the portion of the tangent intercepted between the axes is of constant length.

7. In the curve $x^n + y^n = a^n$, find the length of the perpendicular drawn from the origin to the tangent at any point, and find also the intercept made by the axes on the tangent.

8. Find the length of the normal at any point in the catenary

$$y = \frac{c}{2}\left(e^{\frac{x}{c}} + e^{-\frac{x}{c}}\right). \qquad \textit{Ans. } \frac{y^2}{c}.$$

9. Find an expression for the polar subtangent to the curve

$$r\,(e^{\theta} + e^{-\theta}) = a.$$

10. The co-ordinates of any point in the cycloid satisfy the equations

$$x = a\,(\theta - \sin\theta), \quad y = a\,(1 - \cos\theta),$$

prove that the angle which the tangent at the point makes with the axis of y is $\frac{\theta}{2}$.

Here
$$\frac{dy}{dx} = \frac{\frac{dy}{d\theta}}{\frac{dx}{d\theta}} = \cot\frac{\theta}{2}.$$

11. Prove that the locus of the foot of the perpendicular from the pole on the tangent to an equiangular spiral is the same curve turned through an angle.

12. Prove that the reciprocal polar, with respect to the origin, of an equiangular spiral, is another spiral equal to the original one.

13. An equiangular spiral touches two given lines at two fixed points, prove that the locus of its pole is a circle.

14. If two curves intersect at any angle, prove that their inverse curves intersect at an equal angle.

15. Find the equation of the inverse of a conic, the focus being the pole of inversion.

16. Apply Art. 167, to prove that the equation of the inverse of an ellipse with respect to any origin O is of the form

$$2a\rho = OF_1 . \rho_1 + OF_2 . \rho_2,$$

where F_1 and F_2 are the foci, and ρ, ρ_1, ρ_2 represent the distances of any point on the curve from the points O, f_1 and f_2 respectively; where f_1 and f_2 are the points inverse to the foci, F_1 and F_2.

17. The equation of a Cartesian oval is of the form

$$r + kr' = a,$$

where r and r' are the distances of any point on the curve from two fixed points, and a, k are constants. Prove that the equation of its inverse with respect to any origin is of the form

$$\alpha\rho_1 + \beta\rho_2 + \gamma\rho_3 = 0,$$

where ρ_1, ρ_2, ρ_3 are the distances from any point on the curve from three fixed points, and α, β, γ are constants.

18. In general prove that the inverse of the curve

$$\alpha\rho_1 + \beta\rho_2 + \gamma\rho_3 = 0$$

with respect to any origin, is another curve whose equation is of similar form.

19. In the cardioid, $r = a(1 + \cos\theta)$, prove geometrically, and also analytically, that the angle between the radius vector and the normal at any point is $\frac{\theta}{2}$.

20. Find in terms of θ, the angle which the radius vector makes with the normal at any point on the curve

$$r^m = a^m \cos m\theta.$$

21. Find the equation of the reciprocal polar of the curve

$$r^{\frac{1}{3}} \cos \frac{\theta}{3} = a^{\frac{1}{3}},$$

with respect to the origin.

22. Find the equation of the reciprocal polar to the curve

$$r^m \cos m\theta = a^m. \qquad \textit{Ans. } r^{\frac{m}{m-1}} \cos \frac{m\theta}{m-1} = a^{\frac{m}{m-1}}.$$

23. In the ellipse $\dfrac{x^2}{a^2} + \dfrac{y^2}{b^2} = 1$, if $x = a \sin \phi$

prove that $$\frac{ds}{d\phi} = a\sqrt{1 - e^2 \sin^2\phi}.$$

24. If ds be the element of the arc of the inverse of an ellipse with respect to its centre, prove that

$$ds = k^2 \frac{a}{b^2} \frac{\sqrt{1 - e^2 \sin^2\phi}}{1 + n \sin^2\phi} d\phi, \qquad \text{where } n = \frac{a^2 - b^2}{b^2}.$$

25. If ω be the angle which the normal at any point on the ellipse $\dfrac{x^2}{a^2} + \dfrac{y^2}{b^2} = 1$, makes with the axis-major, prove that

$$ds = \frac{b^2}{a} \frac{d\omega}{(1 - e^2 \sin^2\omega)^{\frac{3}{2}}}.$$

26. Express the differential of an elliptic arc in terms of the semi-axis major, μ, of the confocal hyperbola which passes through the point.

$$\textit{Ans. } \sqrt{\frac{a^2 - \mu^2}{c^2 - \mu^2}}\, d\mu.$$

27. A Cartesian Oval is the locus of a point, P, such that its distances, PM, PM', from the circumferences of two given circles are to each other in a constant ratio; prove geometrically that the tangents to the oval at P, and to the circles at M and M' meet in the same point.

28. In the curve, $r^m = a^m \cos m\theta$, prove that

$$\frac{ds}{d\theta} = \frac{a}{(\cos m\theta)^{\frac{m-1}{m}}}.$$

29. If the co-ordinates of every point on a curve satisfy the equations

$$x = c \sin 2\theta\,(1 + \cos 2\theta), \qquad y = c \cos 2\theta\,(1 - \cos 2\theta),$$

prove that the tangent at any point makes the angle θ with the axis of x.

30. If the radius vector, OP, drawn from the origin to any point P on a curve be produced to P_1, until PP_1 be a constant length; prove that the normal at P_1 to the locus of P_1, the normal at P to the original curve, and the perpendicular at the origin to the line OP, all pass through the same point.

This follows immediately from the value of the polar subnormal given in Art. 178.

31. If a constant length measured from the curve be taken on the normals along a given curve, prove that these lines are also normals to the new curve which is the locus of their extremities.

32. An angle of constant magnitude moves in such a manner that its sides constantly touch a given plane curve; prove that the normal to the curve described by its vertex, P, is got by joining P to the centre of the circle passing through P and the points in which the sides of the moveable angle touch the given curve.

33. If $F(x, y) = 0$ be the equation to any plane curve, and ϕ the angle between the perpendicular from the origin on the tangent and the radius vector to the point of contact, prove that

$$\tan\phi = \frac{y\dfrac{dF}{dx} - x\dfrac{dF}{dy}}{x\dfrac{dF}{dx} + y\dfrac{dF}{dy}}.$$

34. Show that the first positive pedal of the curve $r^m \cos m\theta = a^m$ is the curve

$$r^{\frac{m}{1-m}} \cos\frac{m}{1-m}\theta = a^{\frac{m}{1-m}}$$

35. Show that the first negative pedal of $r^m \cos m\theta = a^m$ is

$$r^{\frac{m}{1+m}} \cos\frac{m}{1+m}\theta = a^{\frac{m}{1+m}}.$$

36. Prove that the polar reciprocal of the first positive pedal (Bernoulli's Lemniscate) of an equilateral hyperbola, with regard to the equilateral hyperbola, is the first negative pedal.

37. The equation of an ellipse of Cassini is $rr' = ab$, where r and r' are the distances of any point P, on the curve from two fixed points, A and B. If O be the middle point of AB, and PN the normal at P, prove that $\angle\, APO = \angle\, BPN$.

CHAPTER XIII.

ASYMPTOTES.

190. **Intersection of a Curve and a Right Line.**—Before entering on the subject of this chapter it will be necessary to consider briefly the general question of the intersection of a right line with a curve of the n^{th} degree.

Let the equation of the right line be $y = \mu x + \nu$, and substitute $\mu x + \nu$ instead of y in the equation of the curve; then the roots of the resulting equation in x represent the abscissæ of the points of section of the line and curve.

Moreover, as this equation is always of the n^{th} degree, it follows that *every right line meets a curve of the n^{th} degree in n points, real or imaginary,* and cannot meet it in more.

If two roots in the resulting equation be equal, two of the points of section become coincident, and the line becomes a tangent to the curve.

Again, suppose the equation of the curve written in the form of Art. 171, viz.:

$$u_n + u_{n-1} + u_{n-2} + \ldots + u_2 + u_1 + u_0 = 0;$$

then, since u_n is a homogeneous function of the n^{th} degree in x and y, it can be written in the form $x^n f_0\left(\frac{y}{x}\right)$; similarly $u_{n-1} = x^{n-1} f_1\left(\frac{y}{x}\right)$, $u_{n-2} = x^{n-2} f_2\left(\frac{y}{x}\right)$, &c.

And accordingly, the equation of the curve may be written,

$$x^n f_0\left(\frac{y}{x}\right) + x^{n-1} f_1\left(\frac{y}{x}\right) + x^{n-2} f_2\left(\frac{y}{x}\right) + \text{\&c.} = 0. \qquad (1)$$

Substituting $\mu + \frac{\nu}{x}$ for $\frac{y}{x}$, in this it becomes

$$x^n f_0\left(\mu + \frac{\nu}{x}\right) + x^{n-1} f_1\left(\mu + \frac{\nu}{x}\right) + x^{n-2} f_2\left(\mu + \frac{\nu}{x}\right) + \&c. = 0.$$

Or, expanding by Taylor's Theorem,

$$x^n f_0(\mu) + x^{n-1}\left\{\nu f_0'(\mu) + f_1(\mu)\right\} + x^{n-2}\left\{\frac{\nu^2}{1 \cdot 2} f_0''(\mu) + \nu f_1'(\mu) + f_2(\mu)\right\} + \&c. = 0. \qquad (2)$$

The roots of this equation determine the points of section in question.

We add a few obvious conclusions from the results arrived at above:—

1°. Every line must intersect a curve of an odd degree in at least one real point; for every equation of an odd degree has one real root.

2°. A tangent to a curve of the n^{th} degree cannot meet it in more than $(n - 2)$ points besides its point of contact.

3°. Every tangent to a curve of an odd degree must meet it in one other real point, besides its point of contact.

4°. Every tangent to a curve of the third degree meets the curve in one other real point.

191. **Definition of an Asymptote.**—An asymptote is a tangent to a curve in the limiting position when its point of contact is situated at an infinite distance.

1°. No asymptote to a curve of the n^{th} degree can meet it in more than $(n - 2)$ points distinct from that at infinity.

2°. Each asymptote to a curve of the third degree intersects the curve in one point besides that at infinity.

192. **Method of finding the Asymptotes to a Curve of the n^{th} Degree.**—If one of the points of section of the line $y = \mu x + \nu$ with the curve be at an infinite distance, one root of equation (2) must be infinite, and accordingly we have in that* case

$$f_0(\mu) = 0. \qquad (3)$$

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* This can be easily established by aid of the reciprocal equation; for if we substitute $\frac{1}{z}$ for x in equation (2), the resulting equation in z will have one root zero when its absolute term vanishes, i. e. when $f_0(\mu) = 0$; it has two roots zero when we have in addition $\nu f'_0(\mu) + f_1(\mu) = 0$; and so on.

Again, if two of the roots be infinite, we have in addition

$$\nu f_0'(\mu) + f_1(\mu) = 0. \tag{4}$$

Accordingly, when the values of μ and ν are determined so as to satisfy the two preceding equations, the corresponding line

$$y = \mu x + \nu$$

meets the curve in two points in infinity, and consequently is an asymptote. (Salmon's "Conics," Art. 154.)

Hence, if μ_1 be a root of the equation $f_0(\mu) = 0$, the line

$$y = \mu_1 x - \frac{f_1(\mu_1)}{f_0'(\mu_1)} \tag{5}$$

is in general an asymptote to the curve.

If $f_1(\mu) = 0$ and $f_0(\mu) = 0$ have a common root (μ_1 suppose), the corresponding asymptote in general passes through the origin and is represented by the equation

$$y = \mu_1 x.$$

In this case u_n and u_{n-1} evidently have a common factor.

The exceptional case when $f_0'(\mu)$ vanishes at the same time will be considered in a subsequent Article.

To each root of $f_0(\mu) = 0$ corresponds an asymptote, and accordingly, *every curve of the n^{th} degree has in general n asymptotes, real or imaginary.*

From the preceding it follows that every line parallel to an asymptote meets the curve in one point at infinity. This also is immediately apparent from the geometrical property that a system of parallel lines may be considered as meeting in the same point at infinity—a principle introduced by Desargues in the beginning of the seventeenth century, and which must be regarded as one of the first important steps in the progress of modern geometry.

Cor. No line parallel to an asymptote can meet a curve of the n^{th} degree in more than $(n - 1)$ points besides that at infinity.

Since every equation of an odd degree has one real root, it follows that a curve of an odd degree has one real asymptote, at least, and has accordingly an infinite branch or branches. Hence *no curve of an odd degree can be a closed curve.*

For instance, no curve of the third degree can be a finite or closed curve.

The equation $f_0(\mu) = 0$ when multiplied by x^n becomes $u_n = 0$; consequently the n right lines, real or imaginary, represented by this equation are, in general, parallel to the asymptotes of the curve under consideration.

In the preceding investigation we have not considered the case in which a root of $f_0(\mu) = 0$ either vanishes or is infinite; i.e. where the asymptotes are parallel to either coordinate axis. This case will be treated of separately in a subsequent Article.

If all the roots of $f_0(\mu) = 0$ be imaginary the curve has no real asymptote, and consists of one or more closed branches.

EXAMPLES.

To find the asymptotes to the following curves :—

1. $y^3 = ax^2 + x^3$.

Substituting $\mu x + \nu$ for y, and equating to zero the coefficients of x^3 and x^2 separately in the resulting equation, we obtain

$$\mu^3 - 1 = 0, \qquad \text{and } 3\mu^2\nu = a,$$

$$\therefore \mu = 1, \qquad \nu = \frac{a}{3};$$

hence the curve has but one real asymptote, viz.,

$$y = x + \frac{a}{3}.$$

2. $$y^4 - x^4 + 2ax^2y = b^2x^2.$$

Here the equations for determining the asymptotes are

$$\mu^4 - 1 = 0, \quad \text{and } 4\mu^3\nu + 2a\mu = 0;$$

accordingly, the two real asymptotes are

$$y = x - \frac{a}{2}, \text{ and } y + x + \frac{a}{2} = 0.$$

3. $$x^3 + 3x^2y - xy^2 - 3y^3 + x^2 - 2xy + 3y^2 + 4x + 5 = 0.$$

Ans. $y + \frac{x}{3} = \frac{3}{4}, \quad y = x + \frac{1}{4}, \quad y + x = \frac{3}{2}.$

193. **Case in which $u_n = 0$ represents the n Asymptotes.**—If the equation of the curve contain no terms of the $(n-1)^{th}$ degree, that is, if it be of the form

$$u_n + u_{n-2} + u_{n-3} + \&c. \ldots + u_1 + u_0 = 0,$$

the equations for determining the asymptotes become

$$f_0(\mu) = 0, \text{ and } \nu f_0'(\mu) = 0.$$

The latter equation gives $\nu = 0$, unless $f_0'(\mu)$ vanishes along with $f_0(\mu)$, i. e, unless $f_0(\mu)$ has equal roots.

Hence, in curves whose equations are of the above form the n right lines represented by the equation $u_n = 0$ are the n asymptotes, unless two of these lines are coincident.

This exceptional case will be considered in Art. 196.

The simplest example of the preceding is that of the hyperbola

$$ax^2 + 2hxy + by^2 = c,$$

in which the terms of the second degree represent the asymptotes ("Salmon's Conics," Art. 195).

Examples.

Find the asymptotes to the curves

1. $xy^2 - x^2y = a^2(x+y) + b^3$. *Ans.* $x = 0$, $y = 0$, $x - y = 0$.

2. *Ans.* $y^3 - x^3 = a^2x$. *Ans.* There is but one real asymptote, viz., $y - x = 0$.

3. $x^4 - y^4 = a^2xy + b^2y^2$. *Ans.* $x + y = 0$, $x - y = 0$.

194. **Asymptotes parallel to the Co-ordinate Axes.**—Suppose the equation of the curve arranged according to powers of x, thus

$$a_0x^n + (a_1y + b)x^{n-1} + \&c. = 0;$$

then if $a_0 = 0$ and $a_1y + b = 0$, or $y = -\dfrac{b}{a_1}$, two of the roots of the equation in x become infinite; and consequently the line $a_1y + b = 0$ is an asymptote.

In other words, whenever the highest power of x is wanting in the equation of a curve, the coefficient of the next highest power equated to zero represents an asymptote parallel to the axis of x.

If $a_0 = 0$ and $b = 0$, the axis of x is itself an asymptote.

If x^n and x^{n-1} be both wanting, the coefficient of x^{n-2} represents a pair of asymptotes, real or imaginary, parallel to the axis of x; and so on.

In like manner, the asymptotes parallel to the axis of y can be determined.

EXAMPLES.

Find the asymptotes in the following curves

1. $y^2x - ay^2 = x^3 - ax^2 + b^3$. *Ans.* $x = a$, $y = x + a$, $y + x + a = 0$.
2. $y(x^2 - 3bx + 2b^2) = x^3 - 3ax^2 + a^3$. $x = b$, $x = 2b$, $y + 3a = x + 3b$.
3. $x^2y^2 = a^2(x^2 + y^2)$. $x = \pm a$, $y = \pm a$.
4. $x^2y^2 = a^2(x^2 - y^2)$. $y + a = 0$, $y - a = 0$.
5. $y^2a - y^2x = x^3$. The only real asymptote is, $x = a$

195. **Parabolic Branches.**—Suppose $f_0(\mu) = 0$ has equal roots, then $f_0'(\mu_1)$ vanishes along with $f_0(\mu)$, and the corresponding value of ν found from (5) becomes infinite, unless $f_1(\mu)$ vanish at the same time.

Accordingly, the corresponding asymptote is, in general, situated altogether at infinity.

The ordinary parabola, whose equation is of the form

$$(ax + \beta y)^2 = lx + my + n,$$

furnishes the simplest example of this principle, having the line at infinity for an asymptote. (See "Salmon's Conics," Art. 254.)

Branches of this latter class belonging to a curve are called *parabolic*, while branches having a finite asymptote are called *hyperbolic*.

196. From the preceding investigation it appears that the asymptotes to a curve of the n^{th} degree depend, in general, only on the terms of the n^{th} and the $(n - 1)^{th}$ degrees in its

equation. Consequently, *all curves which have the same terms of the two highest degrees have generally the same asymptotes.*

There are however exceptions to this rule, one of which will be considered in the next Article.

197. **Parallel Asymptotes.**—We shall now consider the case where $f_0(\mu) = 0$ has a pair of roots equal to μ_1, suppose, and where $f_1(\mu_1) = 0$, at the same time.

In this case the coefficients of x^n and x^{n-1} in (2) both vanish independently of ν, for the root μ_1; we accordingly infer that all lines parallel to the line $y = \mu_1 x$ meet the curve in two points at infinity, and consequently are, in a certain sense, asymptotes. There are however two lines which are more properly called by that name; for substituting μ_1 for μ in (2), the two first terms vanish, as already stated, and the coefficient of x^{n-2} becomes

$$\frac{\nu^2}{1 \cdot 2} f_0''(\mu_1) + \nu f_1'(\mu_1) + f_2(\mu_1):$$

hence, if ν_1 and ν_2 be the roots of the quadratic

$$\frac{\nu^2}{1 \cdot 2} f_0''(\mu_1) + \nu f_1'(\mu_1) + f_2(\mu_1) = 0, \qquad (6)$$

the lines $y = \mu_1 x + \nu_1$, and $y = \mu_1 x + \nu_2$

are a pair of parallel asymptotes, meeting the curve in three points at infinity.

If the roots of the quadratic be imaginary, the corresponding asymptotes are also imaginary.

Again, if the term u_{n-1} be wanting in the equation, and if $f_0(\mu) = 0$ have equal roots, the corresponding asymptotes are given by the quadratic

$$\frac{\nu^2}{1 \cdot 2} f_0''(\mu_1) + f_2(\mu_1) = 0.$$

In order that these asymptotes should be real, it is necessary that $f_2(\mu_1)$ and $f_0''(\mu_1)$ should have opposite signs.

There is no difficulty in extending the preceding investigation to the case where $f_0(\mu) = 0$ has three or more equal roots.

EXAMPLES.

1. $$(x + y)^2 (x^2 + y^2 + xy) = a^2y^2 + a^3(x-y).$$

Here $$f_0(\mu) = (1 + \mu)^2 (1 + \mu + \mu^2), \quad f_1(\mu) = 0, \quad f_2(\mu) = -a^2\mu^2,$$

$$\therefore \mu_1 = -1, \quad f_0''(\mu_1) = 2, \quad f_2(\mu_1) = -a^2,$$

accordingly $$\nu_1 = a, \quad \nu_2 = -a,$$

and the corresponding asymptotes are

$$y + x - a = 0, \text{ and } y + x + a = 0.$$

The other asymptotes are evidently imaginary.

2. $$x^2(x + y)^2 + 2ay^2(x + y) + 8a^2xy + a^3y = 0.$$

Here $$f_0(\mu) = (1 + \mu)^2, \quad f_1(\mu) = 2a\mu^2(1 + \mu), \quad f_2(\mu) = 8a^2\mu,$$

$$\therefore \mu_1 = -1, \quad f_0''(\mu_1) = 2, \quad f_1'(\mu_1) = 2a, \quad f_2(\mu_1) = -8a^2,$$

and the corresponding asymptotes are

$$y + x - 2a = 0, \quad \text{and } y + x + 4a = 0.$$

198. If the equation to a curve of the n^{th} degree be of the form

$$(y + ax + \beta)\phi_1 + \phi_2 = 0,$$

where the highest terms containing x and y in ϕ_1 are of the degree $n - 1$, and those in ϕ_2 are of the degree $n - 2$, at most, the line

$$y + ax + \beta = 0$$

is an asymptote to the curve.

For, on substituting $-ax - \beta$ instead of y in the equation, it is evident that the coefficients of x^n and x^{n-1} both vanish; hence by Art. 192, the line $y + ax + \beta = 0$ is an asymptote.

Conversely, it can be readily seen that if $y + ax + \beta$ be an asymptote to a curve of the n^{th} degree its equation admits of being thrown into the preceding form.

In general, if the equation to a curve of the n^{th} degree be of the form

$$(y + a_1x + \beta_1)(y + a_2x + \beta_2) \cdot \cdot \cdot (y + a_nx + \beta_n) + \phi_2 = 0, \qquad (7)$$

where ϕ_2 contains no term higher than the $(n-2)^{\text{th}}$ degree, the lines

$$y + a_1x + \beta_1 = 0, \quad y + a_2x + \beta_2 = 0 \; . \; . \; . \; y + a_nx + \beta_n = 0$$

are the n asymptotes of the curve.

This follows at once as in the case considered at the commencement of this Article.

For example, the asymptotes to the curve

$$xy\,(x + y + a_1)\,(x + y + a_2) + b_1^3x + b_2^3y = 0$$

are evidently the four lines

$$x = 0, \;\; y = 0, \;\; x + y + a_1 = 0, \;\; x + y + a_2 = 0.$$

If the curve be of the third degree ϕ_2 is of the first, and accordingly the equation of such a curve, having three real asymptotes, may be written in the form

$$(y + a_1x + \beta_1)\,(y + a_2x + \beta_2)\,(y + a_3x + \beta_3) + lx + my + n = 0. \quad (8)$$

Hence we infer that the *three points in which the asymptotes to a cubic meet the curve lie in the same right line*, viz.,

$$lx + my + n = 0.$$

The student will find a short discussion of a cubic with three real asymptotes in a subsequent Chapter.

199. To prove that, in general, *the distance of a point in any branch of a curve from the corresponding asymptote diminishes indefinitely as its distance from the origin increases indefinitely.*

If $y + ax + \beta = 0$ be the equation of an asymptote, then, as in the preceding Article, the equation of the curve may be written in the form

$$(y + ax + \beta)\,\phi_1 + \phi_2 = 0,$$

[illegible] is at least one degree lower than ϕ_1 in x and y.

Hence $$y + ax + \beta = -\frac{\phi_2}{\phi_1},$$

and the perpendicular distance of any point (x_0, y_0) on the curve from the line $y + ax + \beta = 0$ is

$$\frac{y_0 + ax_0 + \beta}{\sqrt{1 + a^2}}, \text{ or } -\frac{1}{\sqrt{1 + a^2}}\left(\frac{\phi_2}{\phi_1}\right)_0,$$

where the suffix denotes that x_0 and y_0 are substituted for x and y in the functions ϕ_1 and ϕ_2.

Now when x_0 and y_0 are taken infinitely great, the value of the preceding fraction depends, in general, on the terms of the highest degree (in x and y) in ϕ_1 and ϕ_2, and since the degree of ϕ_2 is *one lower* than that of ϕ_1, it can be easily seen by the method of Ex. 7, Art. 87, that the fraction $\frac{\phi_2}{\phi_1}$ becomes in general infinitely small when x and y become infinitely great. Hence the distance of the line $y + ax + \beta$ from the curve becomes infinitely small at the same time.

It is not considered necessary to go more fully into this discussion here.

The subject of parabolic and other curvilinear asymptotes is omitted as being unsuited to an elementary treatise. Moreover, their discussion, unless in some elementary cases, is both indefinite and unsatisfactory, since it can be easily seen that if a curve has parabolic branches the number of its parabolic asymptotes is generally infinite. The reader who desires full information on this point, as well as the discussion of the particular parabolas called *osculating*, is referred to a paper by M. Plücker, in Liouville's Journal, vol. i., p. 229.

200. **Asymptotes in Polar Co-ordinates.**—If a curve be referred to polar co-ordinates the directions of its points at an infinite distance from the origin can be in general determined by making $r = \infty$, or $u = 0$ in its equation, and solving the resulting equation in θ. The *position* of the asymptote corresponding to any such value of θ is obtained by finding the length of the corresponding polar subtangent, i. e. by finding the value of $\frac{d\theta}{du}$ corresponding to $u = 0$.

It should be observed that when $\frac{d\theta}{du}$ is positive, the asymptote lies *above* the corresponding radius vector, and when negative, *below* it; as is easily seen from Art. 178.

If we suppose the equation of the curve when arranged in powers of r to be

$$r^n f_0(\theta) + r^{n-1} f_1(\theta) + \ldots + r f_{n-1}(\theta) + f_n(\theta) = 0,$$

the transformed equation in u is

$$u^n f_n(\theta) + u^{n-1} f_{n-1}(\theta) + \ldots + u f_1(\theta) + f_0(\theta) = 0: \qquad (9)$$

consequently, the *directions* of the asymptotes are given by the equation

$$f_0(\theta) = 0. \qquad (10)$$

Again, if we differentiate (9) with respect to θ, it is easily seen that the values of $\frac{du}{d\theta}$ corresponding to $u = 0$ are given by the equation

$$f_1(\theta) \frac{du}{d\theta} + f_0'(\theta) = 0, \qquad (11)$$

provided that none of the functions

$$f_1(\theta), f_2(\theta), \ldots f_n(\theta)$$

become infinite for the values of θ which satisfy equation (10).

Consequently, if a be a root of the equation $f_0(\theta) = 0$, the curve has an asymptote making the angle a with the prime vector, and whose perpendicular distance from the origin is represented by $-\frac{f_1(a)}{f_0'(a)}$.

It is readily seen that the equation of the corresponding asymptote is

$$r \sin(a - \theta) + \frac{f_1(a)}{f_0'(a)} = 0.$$

This method will be best explained by applying it to one or two elementary Examples.

EXAMPLES.

1. Let the curve be represented by the equation

$$r = a\,(\sec\theta + \tan\theta).$$

Here $$u = \frac{\cos\theta}{a\,(1 + \sin\theta)};$$

$$\text{when } \theta = \frac{\pi}{2} \text{ we have } u = 0, \text{ and } \frac{du}{d\theta} = -\frac{1}{2a}$$

The corresponding polar subtangent is $2a$, and hence the line perpendicular to the *prime vector* at the distance $2a$ from the origin is an asymptote to the curve.

Again, if $\theta = \frac{3\pi}{2}$, the polar subtangent $= 2a$; and thus we get another asymptote, &c.

2. $$r = a\,(\sec m\theta + \tan m\theta).$$

Here $$u = \frac{\cos m\theta}{a\,(1 + \sin m\theta)}.$$

When $\theta = \frac{\pi}{2m}$ we have $u = 0$, and $\frac{du}{d\theta} = -\frac{m}{2a}$, whence we get one asymptote.

Again, when $\theta = \frac{3\pi}{2m}$; $u = 0$, and $\frac{du}{d\theta} = \frac{m}{2a}$, which gives the position of a second asymptote.

On making $\theta = \frac{5\pi}{2m}$, we get a third asymptote, and so on.

3. Find the asymptote to the curve

$$r^2 \sin(\theta - a) + ar\sin(\theta - 2a) + a^2 = 0.$$

201. **Asymptotic Circles.**—In some curves referred to polar co-ordinates, when θ is infinitely great the value of r tends to a fixed limiting value, and accordingly the curve approaches more and more nearly to the circular form at the same time: in such a case the curve is said to have a circular asymptote.

For example, in the curve

$$r = \frac{a\theta}{\theta + a},$$

so long as θ is positive r is less than a, a being supposed positive; but as θ increases with each revolution, r continually increases, and tends after a large number of revolutions to the limit a; hence the circle described with the origin as centre and radius a is asymptotic to the curve, which always lies inside the circle for *positive* values of θ. Again, if we assign *negative* values to θ similar remarks are applicable, and it is easily seen that the same circle is asymptotic to the corresponding branch of the curve; with this difference, that the asymptotic circle lies *within* the curve in the latter case, but outside it in the former. The student will find no difficulty in applying this method to other curves, such as

$$r = \frac{a\theta}{\theta + \sin\theta}, \quad r = \frac{a\theta^2}{\theta^2 - a^2}, \quad r = \frac{a(\theta + \cos\theta)}{\theta + \sin\theta}, \text{ \&c.}$$

EXAMPLES.

Find the equations of the asymptotes to the following curves :—

1. $y(a^2 - x^2) = b^2(2x + e)$. *Ans.* $y = 0,\ x + a = 0,\ x - a = 0$.

2. $x^4 - x^2y^2 + a^2x^2 + b^4 = 0$. $x + y = 0,\ x - y = 0,\ x = 0$.

3. $x^4 - x^2y^2 + x^2 + y^2 - a^2 = 0$. $x - 1 = 0,\ x + 1 = 0,\ x - y = 0,\ x + y = 0$.

4. $(a + x)^2(b^2 - x^2) = x^2y^2$ $x = 0$.

5. $(a + x)^2(b^2 + x^2) = x^2y^2$. $x = 0,\ y = x + a,\ y + x + a = 0$.

6. $x^3y - 2x^2y^2 + xy^3 = a^2x^2 + b^2y^2$ $x = 0,\ y = 0,\ x - y = 0$.

7. $x^3 - 4xy^2 - 3x^2 + 12xy - 12y^2 + 8x + 2y + 4 = 0$.

Ans. $x + y = 0,\ x - 2y = 0,\ x + 2y = 3$.

8. $x^2y^2 - ax(x + y)^2 - 3a^2y^2 - a^4 = 0$. $x + 2a = 0,\ x - a = 0$.

9. If the equation to a curve of the third degree be of the form

$$u_3 + u_1 + u_0 = 0,$$

the lines represented by $u_3 = 0$ are its asymptotes.

10. If the asymptotes of a cubic be denoted by $\alpha = 0,\ \beta = 0,\ \gamma = 0$, the equation of the curve may be written in the form

$$\alpha\beta\gamma = A\alpha + B\beta + C\gamma.$$

11. In the logarithmic curve

$$y = a^{\frac{x}{b}}.$$

prove that the negative side of the axis of x is an asymptote.

12. Find the asymptotes to the curve

$$r \cos n\theta = a.$$

13. Find the asymptotes to

$$r \cos m\theta = a \cos n\theta.$$

14. Show that the curve represented by

$$x^3 + abx - axy = 0$$

has a parabolic asymptote, $x^2 + bx + b^2 = ay$.

15. Find the circular asymptote to the curve

$$r = \frac{a\theta + b}{\theta + a}.$$

16. Find the condition that the three asymptotes of a cubic should pass through a common point.

Let the equation of the curve be written in the form

$$a_0 + 3b_0x + 3b_1y + 3c_0x^2 + 6c_1xy + 3c_2y^2 + d_0x^3 + 3d_1x^2y + 3d_2xy^2 + d_3y^3 = 0,$$

then the condition is

$$\begin{vmatrix} d_0 & d_1 & d_2 \\ d_1 & d_2 & d_3 \\ c_0 & c_1 & c_2 \end{vmatrix} = 0.$$

This result can be easily arrived at by substituting $x + \alpha$ and $y + \beta$ instead of x and y in the equation of the cubic, and finding the condition that the part of the second degree in the resulting equation should vanish. See Art. 198.

17. When the preceding condition is satisfied show that the co-ordinates, α and β, of the point of intersection of the three asymptotes are given by the equations

$$\alpha = \frac{c_1d_1 - c_0d_2}{d_0d_2 - d_1^2}, \quad \beta = \frac{c_0d_1 - c_1d_0}{d_0d_2 - d_1^2}.$$

18. If from any point, O, a right line be drawn meeting a curve of the n^{th} degree in $R_1, R_2, \ldots R_n$, and its asymptotes in $r_1, r_2, \ldots r_n$, prove that

$$OR_1 + OR_2 + \ldots + OR_n = Or_1 + Or_2 + \ldots + Or_n.$$

N. B.—The terms of the n^{th} and $(n - 1)^{th}$ degrees are the same for a curve and its asymptotes.

19. If a right line be drawn through the point (a, o) parallel to the asymptote of the cubic $(x - a)^3 - x^2y = 0$, prove that the portion of the line intercepted by the axes is bisected by the curve.

20. If from the origin a right line be drawn parallel to any of the asymptotes of the cubic

$$y\,(ax^2 + 2hxy + by^2 + 2gx + 2fy + c) - x^3 = 0,$$

show that the portion of this line intercepted between the origin and the line $gx + fy + c = 0$ is bisected by the curve.

CHAPTER XIV.

MULTIPLE POINTS ON CURVES.

ı the following elementary discussion on multiple of curves the method given by Dr. Salmon in his er Plane Curves" has been followed, as being the t and at the same time the most comprehensive me- r their investigation. The discussion given here is to rded as merely introductory to the more general in- ion in that treatise, to which the student is referred information on this as well as on the entire theory es.

commence with the general equation of a curve of the ee, which we shall write in the form

$$\begin{array}{l} \qquad\qquad a_0 \\ \qquad\quad + b_0x + b_1y \\ \qquad + c_0x^2 + c_1xy + c_2y^2 \\ \quad + \quad \&c. \qquad\qquad + \&c. \\ + l_0x^n + l_1x^{n-1}y + \&c. \quad + l_ny^n = 0, \end{array}$$

ıe terms are arranged according to their degrees in ıg order.

n written in the abbreviated form of Art. 171 the ıg equation becomes

$$u_0 + u_1 + u_2 + \ldots + u_{n-1} + u_n = 0.$$

commence with the equation in its expanded shape pose the axes rectangular. Transforming to pol [illegible] co-ordinates by substituting $r\cos\theta$ and $r\sin\theta$ instead of x and y, we get

$$\begin{aligned} &a_0 + (b_0\cos\theta + b_1\sin\theta)r \\ &+ (c_0\cos^2\theta + c_1\cos\theta\sin\theta + c_2\sin^2\theta)r^2 + \ldots \\ &+ (l_0\cos^n\theta + l_1\cos^{n-1}\theta\sin\theta + \ldots + l_n\sin^n\theta)r^n = 0. \qquad (1) \end{aligned}$$

If θ be considered a constant, the n roots of this equation in r represent the distances from the origin of the n points of intersection of the radius vector with the curve.

If $a_0 = 0$, one of these roots is zero for all values of θ; as is also evident since the origin lies on the curve in this case.

A second root will vanish, if, besides $a_0 = 0$, we have $b_0\cos\theta + b_1\sin\theta = 0$; the radius vector in this case meets the curve in two consecutive points* at the origin, and is consequently the tangent at that point.

The direction of this tangent is determined by the equation

$$b_0\cos\theta + b_1\sin\theta = 0;$$

accordingly the equation of the tangent at the origin is

$$b_0x + b_1y = 0.$$

Hence we conclude that if the absolute term be wanting in the equation of a curve, it passes through the origin, and *the linear part* (u_1) *in its equation represents the tangent at that point.*

If $b_0 = 0$, the axis of x is a tangent; if $b_1 = 0$, the axis of y is a tangent.

The preceding, as also the subsequent discussion, equally applies to oblique as to rectangular axes, provided we substitute mr and nr for x and y; where

$$m = \frac{\sin(\omega - \theta)}{\sin\omega}, \text{ and } n = \frac{\sin\theta}{\sin\omega};$$

ω being the angle between the axes of co-ordinates.

---

* Two points which are infinitely close to each other on one branch of a curve are said to be consecutive points on the curve.

From the preceding we infer at once that the equation of the tangent at the origin to the curve

$$x^2(x^2 + y^2) = a(x - y)$$

is $x - y = 0$, a line bisecting the internal angle between the co-ordinate axes. In like manner the tangent at the origin can in all similar cases be immediately determined.

203. **Equation of Tangent at any Point.**—By aid of the preceding method the equation of the tangent at any point on a curve whose equation is algebraic and rational, can be at once found. For, transferring the origin to that point, the linear part of the resulting equation represents the tangent in question.

Thus if $f(x, y) = 0$ be the equation of the curve, we substitute $X + x_1$ for x, and $Y + y_1$ for y, where (x_1, y_1) is a point on the curve, and the equation becomes

$$f(X + x_1, \ Y + y_1) = 0;$$

hence the equation of the tangent referred to the new axes is

$$X\left(\frac{df}{dx}\right)_1 + Y\left(\frac{df}{dy}\right)_1 = 0.$$

On substituting $x - x_1$, and $y - y_1$, instead of X and Y we obtain the equation of the tangent referred to the original axes, viz.

$$(x - x_1)\left(\frac{df}{dx}\right)_1 + (y - y_1)\left(\frac{df}{dy}\right)_1 = 0.$$

This agrees with the result arrived at in Art. 165.

204. **Double Points.**—If in the general equation of a curve we have $a_0 = 0$, $b_0 = 0$, $b_1 = 0$, the coefficient of r is zero for all values of θ, and it follows that all lines drawn through the origin meet the curve in two points, coincident with the origin.

The origin in this case is called a double point.

Moreover, if θ be such as to satisfy the equation

$$c_0 \cos^2\theta + c_1 \cos\theta \sin\theta + c_2 \sin^2\theta = 0. \qquad (2)$$

the coefficient of r^2 will also disappear, and three roots of equation (1) will vanish.

As there are two values of θ satisfying equation (2) it follows that through a double point two lines can be drawn, each meeting the curve in three coincident points.

The equation (2) when multiplied by r^2 becomes

$$c_0x^2 + c_1xy + c_2y^2 = 0.$$

Hence we infer that the lines represented by this equation connect the double point with consecutive points on the curve, and are consequently tangents to the two branches of the curve passing through the double point.

Accordingly when the lowest terms in the equation of a curve are of the second degree (u_2), the origin is a double point, *and the equation* $u_2 = 0$ *represents the pair of tangents at that point.*

For example, let us consider the Lemniscate whose equation is

$$(x^2 + y^2)^2 = a^2(x^2 - y^2).$$

On transforming to polar co-ordinates its equation becomes

$$r^4 = a^2r^2(\cos^2\theta - \sin^2\theta), \text{ or } r^2 = a^2\cos 2\theta.$$

Now when $\theta = 0$, $r = \pm a$, and if we confine our attention to the positive values of r we see that as θ increases from 0 to $\frac{\pi}{4}$, r diminishes from a to zero. When $\theta > \frac{\pi}{4}$ and $< \frac{3\pi}{4}$, r is imaginary, &c.,

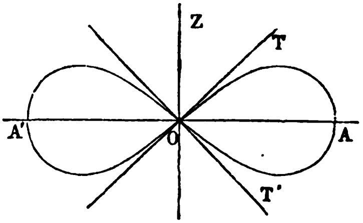

Fig. 14.

and it is evident that the figure of the curve is as annexed having two branches intersecting at the origin, and that the tangents at that point bisect the angles between the axes; the equations of these tangents are

$$x + y = 0, \text{ and } x - y = 0;$$

results which agree with the preceding theory.

205. **Nodes, Cusps, and Conjugate Points.**—The pair of lines represented by $u_2 = 0$ will be (1) real and distinct, (2) coincident, or (3) imaginary, according as the roots of equation (2) are real and unequal, real and equal, or imaginary.

Hence we conclude that there are three kinds of double points—

(1). For real and unequal roots, the tangents at the double point are real and distinct, and the point is called a *node;* arising from the intersection of two real branches of the curve, as in the annexed figure.

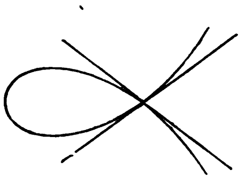

Fig. 15.

(2). If the roots be equal, i. e. if u_2 be a perfect square, the tangents coincide and the point is called a cusp: the two branches of the curve touching each other at the point.

These points are distinguished into two classes, according as the branches are restricted to one side of the double point, or extend to both sides.

We shall style the former class single cusps, or cusps simply, and the latter *double cusps.* This class arises from the existence of two consecutive cusps; see Salmon's "Higher Curves," Art. 31. Cusps are again subdivided into two species, as the two branches lie at opposite, or at the same side of the common tangent. The former are styled[*] *cusps of the first species*, the latter those of the *second species.* The distinction is exhibited in the annexed figures. When the curve extends at both sides of the double point, it is sometimes called a point of osculation; however as the two branches do not in general *osculate* each other, we prefer to style them *double cusps.* Cusps are called *points de rebroussement* by

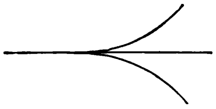

Fig. 16.

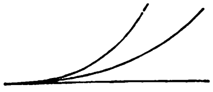

Fig. 17.

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[*] The name cusp is employed exclusively by Dr. Salmon with reference to this class of double point, as the other classes involve singularities of a higher order.

French writers. A more complete discussion of the different classes of cusps will be given in a subsequent chapter.

(3). If the roots of u_2 be imaginary, the tangents are imaginary, and the double point is called a *conjugate or isolated point*; the co-ordinates of the points satisfy the equation of the curve, but the curve has no real points consecutive to this point, which lies altogether outside or inside the curve itself.

It should be observed also that in some cases the origin is a conjugate point even when u_2 is a perfect square, as will be more fully explained in a subsequent chapter.

We add a few elementary examples of these different classes for illustration.

EXAMPLES.

1 $$y^2 (a^2 + x^2) = x^2 (a^2 - x^2).$$

Here the origin is a node, the tangents bisecting the angles between the axes of co-ordinates.

2. $$ay^2 = x^3.$$

In this case the origin is a cusp of the first species; this curve is called the semi-cubical parabola.

3. $y^3 = x^2 (x + a)$. *Ans.* The origin is a cusp of the first species.

4. $(y - x^2)^2 = x^5$. Here the origin is a cusp; also $y = x^2 \pm x^{\frac{5}{2}}$; hence, when x is less than unity both values of y are positive, and consequently the cusp is of the *second* species.

5. $b (x^2 + y^2) = x^3$. *Ans.* The origin is a conjugate point.

6. $x^3 - 3axy + y^3 = 0$.
Ans. The two branches at the origin touch the co-ordinate axes.

206. **Double Points in General.**—In order to seek the double points on any algebraic curve, we transform the origin to a point (x_1, y_1) on the curve; then, if we can determine values of x_1, y_1 for which the linear part disappears from the resulting equation, the new origin (x_1, y_1) is a double point on the curve.

From Art. 203 it is evident that the preceding condition gives

$$\left(\frac{df}{dx}\right)_1 = 0, \text{ and } \left(\frac{df}{dy}\right)_1 = 0;$$

moreover since the point (x_1, y_1) is situated on the curve, we must have

$$f(x_1, y_1) = 0.$$

As we have but two variables, x_1, y_1, in order that they should satisfy these three equations simultaneously, a condition must evidently exist between the constants in the equation, viz., the condition arising from the elimination of x_1, y_1 between the three preceding equations.

Again, if the curve has a double point (x_1, y_1), when the origin is transferred to it the terms of the second degree in the resulting equation are evidently

$$x^2\left(\frac{d^2u}{dx^2}\right)_1 + 2xy\left(\frac{d^2u}{dxdy}\right)_1 + y^2\left(\frac{d^2u}{dy^2}\right)_1.$$

Accordingly the lines represented by this quadratic are the tangents at the double point.

The point consequently is a node, a cusp, or a conjugate point, according as

$$\left(\frac{d^2u}{dxdy}\right)_1^2 \text{ is } >, =, \text{ or } < \left(\frac{d^2u}{dx^2}\right)_1 \left(\frac{d^2u}{dy^2}\right)_1.$$

It may be remarked here that no cubic can have more than one double point; for if it have two, the line joining them must be regarded as cutting the curve in four points, which is impossible.

Again, every line drawn through a double point on a cubic must meet the curve in one, and but one, other point; except the line be a tangent to either branch of the cubic at the double point, in which case it cannot meet the curve elsewhere, the points of section being three consecutive on one branch.

In many cases the existence of double points can be seen immediately from the equation of the curve; a few instances are added for the sake of illustration.

EXAMPLES.

To find the position and nature of the double points in the following curves :—

1. $(bx - cy)^2 = (x - a)^5$.

The point $x = a$, $y = \frac{ab}{c}$, is evidently a cusp of the first species, at which $bx - cy = 0$ is the tangent, as in the accompanying figure.

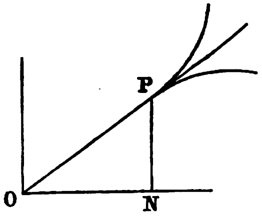

Fig. 18.

2. $(y - c)^2 = (x - a)^4 (x - b)$.

The point $x = a$, $y = c$, is a cusp of the first species.

3. $y^2 = x(x + a)^2$.

The point $y = 0$, $x = - a$ is a conjugate point.

4. $x^{\frac{2}{3}} + y^{\frac{2}{3}} = a^{\frac{2}{3}}$.

The points $x = 0$, $y = \pm a$; and $y = 0$, $x = \pm a$, are easily seen to be cusps.

207. **Parabolas of the Third Degree.**—The following example* will assist the student towards seeing the distinction, as well as the connexion, between the different kinds of double points.

Let
$$y^2 = (x - a)(x - b)(x - c)$$
be the equation of a curve, where $a < b < c$.

Here y vanishes when $x = a$, or $x = b$, or $x = c$; accordingly, if distances $OA = a$, $OB = b$, $OC = c$, be taken on the axis of x, the curve passes through the points A, B, and C.

Moreover, when $x < a$, y^2 is negative, and therefore y is imaginary.

" $x > a$ and $< b$, y^2 is positive, and therefore y is real.

" $x > b$ and $< c$, y^2 is negative, and therefore y is imaginary.

" $x > c$, y^2 is positive, and therefore y is real; and increases indefinitely along with x.

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[*] Lacroix "Cal. Dif.," pp. 395–7. Salmon's "Higher Curves," Art. 39.

Hence, since the curve is symmetrical with respect to the axis of x, it evidently consists of an oval lying between A and B, and an infinite branch passing through C, as in the annexed Figure. It is easily shown that the oval is not symmetrical with respect to the perpendicular to AB at its middle point.

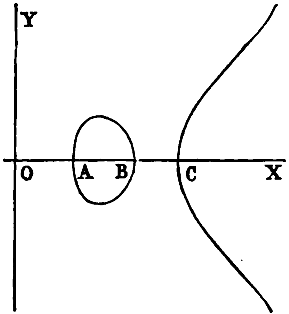

Fig. 19.

Again, if $b = c$, the equation becomes $y^2 = (x - a)(x - b)^2$.

In this case, the point B coincides with C, the oval has joined the infinite branch, and B has become a double point, as in the annexed Figure.

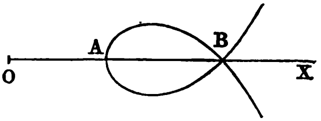

Fig. 20.

On the other hand, let $b = a$, and the equation becomes

$$y^2 = (x - a)^2 (x - c);$$

in this case the oval has shrunk into the point A, and the curve is of the annexed form, having A for a conjugate point.

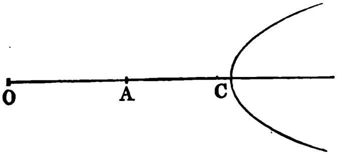

Fig. 21.

Next let $a = b = c$, and the equation becomes

$$y^2 = (x - a)^3,$$

here the points A, B, C, have come together, and the curve has a cusp at the point A, as in the annexed Figure.

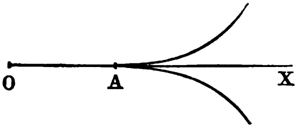

Fig. 22.

The curves considered in this Article are called parabolas of the third degree.

As an additional Example we shall investigate the following problem :—

208. *Given the position of a double point on a cubic, and its three asymptotes, to find its equation.*

Taking two of its asymptotes as axes of co-ordinates, and supposing the equation of the third to be $ax + by + c = 0$, the equation of the cubic, by Art. 198, is of the form

$$xy(ax + by + c) = lx + my + n.$$

Again, the co-ordinates of the double point must satisfy the equations

$$\frac{du}{dx} = 0, \quad \frac{du}{dy} = 0,$$

or $$(2ax + by + c)\, y = l, \ (1), \quad (ax + 2by + c)\, x = m, \ (2);$$

from which l and m can be determined when the co-ordinates of the double point are given.

To find n, we multiply the former equation by x, and the latter by y, and subtract the sum from three times the equation of the curve, and thus we get

$$cxy = 2lx + 2my + 3n;$$

from which n can be found.

In the particular case where the double point is a cusp its co-ordinates must satisfy the additional condition

$$\frac{d^2u}{dx^2}\frac{d^2u}{dy^2} = \left(\frac{d^2u}{dxdy}\right)^2,$$

or $$(2ax + 2by + c)^2 = 4abxy,$$

and consequently the cusp must lie on the conic represented by this equation.

It can be easily seen that this conic* touches at their middle points the sides of the triangle formed by the asymptotes.

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[*] From the form of the equation we see that the lines $x = 0$, $y = 0$ are tangents to the conic, and that $2ax + 2by + c = 0$ represents the line joining the points of contact; but this line is parallel to the third asymptote $ax + by + c = 0$, and evidently passes through the middle points of the intercepts made by this asymptote on the two others.

The preceding theorem is due to M. Plücker,* and is stated by him as follows:—

"The locus of the cusps of a system of curves of the third degree, which have three given lines for asymptotes, is the maximum ellipse inscribed in the triangle formed by the given asymptotes."

The solution of this problem given in Gregory's Examples is inaccurate, in consequence of the omission of the coefficients and *m* in the investigation.

It can be easily seen that the double point is a node or conjugate point, according as it lies outside or inside the bove-mentioned ellipse.

209. **Multiple Points of Higher Orders.**—By following out he method of Art. 202, the condition for the existence of multiple points of higher orders can be readily determined.

Thus, if the lowest terms in the equation of a curve be of he third degree, the origin is a triple point, and the tangents o the three branches of the curve at the origin are given by he equation $u_3 = 0$.

The different kinds of triple points are distinguished, according as the lines represented by $u_3 = 0$ are real and distinct, coincident, or one real and two imaginary.

In general, if the lowest terms in the equation of a curve e of the m^{th} degree, the origin is a multiple point of the m^{th} order, &c.

Again, a point is a triple point on a curve, provided that when the origin is transferred to it, the terms below the third degree disappear from the equation. The co-ordinates of a triple point consequently must satisfy the equations

$$u = 0, \quad \frac{du}{dx} = 0, \quad \frac{du}{dy} = 0, \quad \frac{d^2u}{dx^2} = 0, \quad \frac{d^2u}{dxdy} = 0, \quad \frac{d^2u}{dy^2} = 0.$$

Hence in general, for the existence of a triple point on a curve, its coefficients must satisfy four conditions.

The complete investigation of multiple points is based on he method of trilinear co-ordinates. The discussion of curves from this point of view is beyond the limits proposed in this lementary Treatise.

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* Liouville's Journal, vol. ii., p. 14.

We shall conclude this chapter with a few remarks on the multiple points of curves, whose equations are given in polar co-ordinates.

210. **Multiple Points of Curves in Polar Co-ordinates.**—If a curve referred to polar co-ordinates pass through the origin, it is evident that the direction of the tangent at that point is found by making $r = 0$ in its equation; in this case, if the equation of the curve reduce to $f(\theta) = 0$, the resulting value of θ gives the direction of the tangent in question.

If the equation $f(\theta) = 0$ has two real roots in θ, the origin is a multiple point, the tangents being determined by these values of θ.

If the values of θ be equal, the origin is a cusp; and so on.

In fact, it will be observed that the multiple points on algebraic curves have been discussed by reducing them to polar equations, so that the theory already given must apply to curves referred to polar, as well as to algebraic co-ordinates.

It may be observed, however, that the *order* of a multiple point cannot, generally, be determined, unless with reference to Cartesian co-ordinates.

For example, in the equation

$$r = a \cos^2\theta - b \sin^2\theta,$$

the tangents at the origin are determined by the equation $\tan \theta = \pm \sqrt{\frac{a}{b}}$, and the origin would seem to be only a double point; however, on transforming the equation to rectangular axes, it becomes

$$(x^2 + y^2)^3 = (ax^2 - by^2)^2;$$

from which it appears that the origin is a multiple point of the fourth order.

EXAMPLES.

1. Determine the tangents at the origin to the curve

$$y^2 = x^2(1 - x^2). \qquad \textit{Ans. } x + y = 0,\ x - y = 0.$$

2. Show that the curve

$$x^4 - 3axy + y^4 = 0$$

ouches the axes of co-ordinates at the origin.

3. Find the nature of the origin on the curve

$$x^4 - ax^2y + by^3 = 0.$$

4. Show that the origin is a conjugate point on the curve

$$ay^2 - x^3 + bx^2 = 0.$$

when a and b have the same sign; and a node, when they have opposite signs.

5. Show that the origin is a conjugate point on the curve

$$y^2(x^2 - a^2) = x^4.$$

6. Prove that the origin is a cusp of the first species on the curve

$$(y - x^2)^2 = x^3.$$

7. In the curve

$$(y - x^2)^2 = x^n,$$

show that the origin is a cusp of the first or second species, according as n is $<$ or $>$ 4.

8. Find the number and the nature of the singular points on the curve

$$x^4 + 4ax^3 - 2ay^3 + 4a^2x^2 - 3a^2y^2 + 4a^4 = 0.$$

9. Show that the points of intersection of the curve

$$\left(\frac{x}{a}\right)^{\frac{2}{3}} + \left(\frac{y}{b}\right)^{\frac{2}{3}} = 1,$$

with the axes are cusps of the first species.

10. Find the double points on the curve

$$x^4 - 4ax^3 + 4a^2x^2 - b^2y^2 + 2b^3y - a^4 - b^4 = 0.$$

11. Prove that the four tangents from the origin to the curve

$$u_1 + u_2 + u_3 = 0$$

are represented by the equation $4u_1 u_3 = u_2^2$.

12. Show that to a double point on any curve corresponds another double point, of the same kind, on the inverse curve with respect to any origin.

13. Prove that the origin in the curve

$$x^4 - 2ax^2y - axy^2 + a^2y^2 = 0$$

is a cusp of the second species.

14. Show that the cardioid

$$r = a\,(1 + \cos\theta),$$

has a cusp of the first species at the origin.

15. If the origin be situated on a curve, prove that its first pedal passes through the origin, and has a cusp at that point.

16. Find the nature of the origin in the following curves :—

$$r^3 = a^3 \sin 3\theta, \;\; r^n = a^n \sin n\theta, \;\; r = \frac{a\theta^2}{b\theta + c},$$

17. Show that the origin is a conjugate point on the curve

$$x^4 - ax^2y + axy^2 + a^2y^2 = 0.$$

18. If the inverse of a conic be taken, show that the origin is a double point on the inverse curve; also that the point is a conjugate point for an ellipse, a cusp for a parabola, and a node for a hyperbola.

19. Show that the condition that the cubic

$$xy^2 + ax^3 + bx^2 + cx + d + 2ey = 0$$

shall have a double point is the same as the condition that the equation

$$ax^4 + bx^3 + cx^3 + dx + e^2 = 0$$

shall have equal roots.

20. In the inverse of a curve of the n^{th} degree show that the origin is a multiple point of the n^{th} order, and that the n tangents at that point are parallel to the asymptotes to the original curve.

CHAPTER XV.

ENVELOPES.

211. **Method of Envelopes.**—If we suppose a series of different values given to a in the equation

$$f(x, y, a) = 0, \qquad (1)$$

then for each value we get a distinct curve, and the above equation may be regarded as representing an indefinite number of curves, each of which is determined when the corresponding value of a is known, and varies as a varies.

The quantity a is called a variable *parameter*, and the equation $f(x, y, a) = 0$ is said to represent a *family of curves;* a single determinate curve corresponding to each distinct value of a; provided a enters into the equation in a rational form only.

If now we regard a as varying continuously, and suppose the two curves

$$f(x, y, a) = 0, \quad f(x, y, a + \Delta a) = 0$$

taken, the co-ordinates of their points of intersection satisfy each of these equations, and therefore also satisfy the equation

$$\frac{f(x, y, a + \Delta a) - f(x, y, a)}{\Delta a} = 0.$$

Now in the limit when Δa is infinitely small, the latter equation becomes

$$\frac{d \,.\, f(x, y, a)}{da} = 0. \qquad (2)$$

and accordingly the points of intersection of two infinitely near curves of the system satisfy each of the equations (1) and (2).

The locus of the points of *ultimate* intersection for the entire system of curves represented by $f(x, y, a) = 0$, is obtained by eliminating a between the equations (1) and (2). This locus is called the *envelope* of the system, and it can be easily seen that it is touched by every curve of the system.

For, if we consider three consecutive curves, and suppose P_1 to be the point of intersection of the first and second, and P_2 that of the second and third, the line $P_1 P_2$ joins two infinitely near points on the envelope as well as on the intermediate of the three curves, and hence is a tangent to each of these curves.

This result appears also from analytical considerations, thus:—The direction of the tangent at the point x, y, to the curve $f(x, y, a) = 0$, is given by the equation

$$\frac{df}{dx} + \frac{df}{dy}\frac{dy}{dx} = 0;$$

in which a is considered a constant.

Again, the equation of the tangent at the point x, y, to the envelope may be regarded as of the same form, in which a is determined by aid of equation (2); consequently the tangent to the envelope satisfies the equation

$$\frac{df}{dx} + \frac{df}{dy}\frac{dy}{dx} + \frac{df}{da}\left(\frac{da}{dx} + \frac{da}{dy}\frac{dy}{dx}\right) = 0,$$

or

$$\frac{df}{dx} + \frac{df}{dy}\frac{dy}{dx} = 0,$$

since $\frac{df}{da} = 0$, for the point on the envelope.

Consequently the values of $\frac{dy}{dx}$ are the same for the two curves at their common point, and hence they have a common tangent at that point.

One or two elementary examples will help to illustrate this theory.

he equation $x \cos a + y \sin a = p$, in which a is a variable
ıeter, represents a system of lines situated at the same
ndicular distance p from the origin, and consequently
uching a circle.

his result also follows from the preceding theory; for we

$$f(x, y, a) = x \cos a + y \sin a - p = 0,$$

$$\frac{d \,.\, f(x, y, a)}{da} = -x \sin a + y \cos a = 0,$$

วn eliminating a between these equations, we get

$$x^2 + y^2 = p^2,$$

ı agrees with the result stated above.

gain, to find the envelope of the line

$$y = ax + \frac{m}{a},$$

: a is a variable parameter.

$$f(x, y, a) = y - ax - \frac{m}{a} = 0,$$

$$\frac{d \,.\, f(x, y, a)}{da} = -x + \frac{m}{a^2} = 0, \qquad \therefore\ a = \sqrt{\frac{m}{x}}.$$

ıtuting this value for a, we get for the envelope

$$y^2 = 4mx,$$

. represents a parabola.

2. **Envelope of** $La^2 + 2Ma + N = 0$. Suppose L, M, N
known functions of x and y, and a a parameter, then

$$f(x, y, a) = La^2 + 2Ma + N = 0,$$

$$\frac{df}{da} = 2(La + M) = 0;$$

lingly the envelope of the curve represented by the pre-
g expression is the curve

$$LN = M^2.$$

Hence, when L, M, N are linear functions in x and y, this envelope is a conic touching the lines L, N, and having M for the chord of contact.

Conversely the equation to any tangent to the conic $LN = M^2$ can be written in the form

$$La^2 + 2Ma + N = 0,^*$$

where a is an arbitrary parameter.

213. **Undetermined Multipliers applied to Envelopes.**—In many cases of envelopes, the equation of the moving curve is given in the form

$$f(x, y, a, \beta) = c_1, \qquad (3)$$

where the parameters a, β are connected by an equation of the form

$$\phi\,(a, \beta) = c_2. \qquad (4)$$

In this case we may regard β in (3) as a function of a by reason of equation (4); hence, differentiating both equations, the points of intersection of two consecutive curves must satisfy the two following equations :

$$\frac{df}{da} + \frac{df}{d\beta}\,\frac{d\beta}{da} = 0, \text{ and } \frac{d\phi}{da} + \frac{d\phi}{d\beta}\,\frac{d\beta}{da} = 0.$$

Consequently
$$\frac{\dfrac{df}{da}}{\dfrac{d\phi}{da}} = \frac{\dfrac{df}{d\beta}}{\dfrac{d\phi}{d\beta}}.$$

If each of these fractions be equated to the undetermined quantity λ, we get

$$\left.\begin{aligned} \frac{df}{da} &= \lambda\,\frac{d\phi}{da} \\ \frac{df}{d\beta} &= \lambda\,\frac{d\phi}{d\beta} \end{aligned}\right\}; \qquad (5)$$

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* Salmon's "Conics," Art. 248.

and the required envelope is obtained by eliminating α, β and λ between these and the two given equations.

The advantage of this method is especially found when the given equations are homogeneous functions in α and β; for suppose them to be of the forms

$$f(x, y, \alpha, \beta) = c_1, \quad \phi(\alpha, \beta) = c_2,$$

where the former is homogeneous of the n^{th} degree, and the latter of the m^{th}, in α and β. Multiply the former equation in (5) by α, and the latter by β, and add, then by Euler's theorem of Art. 100, we shall have

$$nc_1 = mc_2\lambda, \quad \text{or } \lambda = \frac{nc_1}{mc_2}, \tag{6}$$

by means of which value we can generally eliminate α and β from our equations.

EXAMPLES.

1. To find the envelope of a line of given length (a) whose extremities move along two fixed rectangular axes.

Taking the given lines for axes of co-ordinates, we have the equations

$$\frac{x}{\alpha} + \frac{y}{\beta} = 1, \quad \alpha^2 + \beta^2 = a^2.$$

Hence $$\frac{x}{\alpha^2} = \lambda\alpha, \quad \frac{y}{\beta^2} = \lambda\beta,$$

from which we get $$\lambda = \frac{1}{a^2}.$$

$$\therefore \alpha = (a^2x)^{\frac{1}{3}}, \quad \beta = (a^2y)^{\frac{1}{3}},$$

and the required locus is represented by

$$x^{\frac{2}{3}} + y^{\frac{2}{3}} = a^{\frac{2}{3}}.$$

2. To find the envelope of a system of concentric and coaxal ellipses of constant area.

Here $$\frac{x^2}{\alpha^2} + \frac{y^2}{\beta^2} = 1, \quad \alpha\beta = c,$$

hence $$\frac{x^2}{\alpha^3} = \lambda\beta, \quad \frac{y^2}{\beta^3} = \lambda\alpha, \quad \therefore 2\lambda c = 1,$$

and the required envelope is the equilateral hyperbola

$$2xy = c.$$

3. To find the envelope of all the normals to an ellipse.
Here we have the equations

$$a^2\frac{x}{\alpha} - b^2\frac{y}{\beta} = a^2 - b^2, \text{ and } \frac{\alpha^2}{a^2} + \frac{\beta^2}{b^2} = 1,$$

where α and β are the co-ordinates of any point on the ellipse.

Hence $$\frac{a^2x}{\alpha^2} = \lambda\frac{\alpha}{a^2}, \quad \frac{b^2y}{\beta^2} = -\lambda\frac{\beta}{b^2},$$

consequently $$\lambda = a^2 - b^2, \text{ and we get}$$

$$a^4x = (a^2 - b^2)\,\alpha^3, \quad b^4y = -(a^2 - b^2)\,\beta^3,$$

$$\therefore \frac{\alpha}{a} = \left(\frac{ax}{a^2 - b^2}\right)^{\frac{1}{3}}, \quad \frac{\beta}{b} = -\left(\frac{by}{a^2 - b^2}\right)^{\frac{1}{3}},$$

substituting in the equation of the ellipse we get for the required envelope

$$(ax)^{\frac{2}{3}} + (by)^{\frac{2}{3}} = (a^2 - b^2)^{\frac{2}{3}}.$$

This equation represents the *evolute* of the ellipse.

4. Find the envelope of the line $\frac{x}{\alpha} + \frac{y}{\beta} = 1$, where α and β are connected by the equation

$$\alpha^m + \beta^m = c^m. \qquad \textit{Ans. } x^{\frac{m}{m+1}} + y^{\frac{m}{m+1}} = c^{\frac{m}{m+1}}.$$

214. The preceding method can be readily extended to the general case in which the equation of the enveloping curve contains any number, n, of variable parameters, which are connected by $n - 1$ independent equations. The method of procedure is the same as that already considered in Chapter XI. on maxima and minima, and does not require a separate investigation here.

EXAMPLES.

1. Prove that the envelope of the system of lines $\frac{x}{l} + \frac{y}{m} = 1$, where l and m are connected by the equation $\frac{l}{a} + \frac{m}{b} = 1$, is the parabola

$$\left(\frac{x}{a}\right)^{\frac{1}{2}} + \left(\frac{y}{b}\right)^{\frac{1}{2}} = 1.$$

2. One angle of a triangle is fixed in position, find the envelope of the opposite side when the area is given.

3. Find the envelope of a line when the sum of the squares of the perpendiculars on it from two given points is constant.

4. Find the envelope of a right line, when the rectangle under the perpendiculars from two given points is constant.

5. From a point P on the hypothenuse of a right-angled triangle, perpendiculars PM, PN are drawn to the sides; find the envelope of the line MN.

6. Find the envelope of the system of circles whose diameters are the chords drawn parallel to the axis-minor of a given ellipse.

7. Find the envelope of the circle

$$x^2 + y^2 - 2aex + a^2 - b^2 = 0,$$

where a is an arbitrary parameter; and find when the contact between the circle and the envelope is real, and when imaginary.

(a). Show from this example that the focus of an ellipse may be regarded as an infinitely small circle having double contact with the ellipse, the directrix being the chord joining the points of contact.

8. Show that the envelope of the system of conics

$$\frac{x^2}{a} + \frac{y^2}{a - h} = 1,$$

where a is a variable parameter, is represented by the equation

$$(x \pm \sqrt{h})^2 + y^2 = 0.$$

Hence show that a system of conics having the same foci may be regarded as inscribed in the same imaginary quadrilateral.

9. Find the envelope of the line

$$x\alpha^m + y\beta^m = a^{m+1},$$

where the parameters α and β are connected by the equation

$$a^n + \beta^n = b^n. \qquad \textit{Ans.}\ \left(\frac{x}{a}\right)^{\frac{n}{n-m}} + \left(\frac{y}{a}\right)^{\frac{n}{n-m}} = \left(\frac{a}{b}\right)^{\frac{mn}{n-m}}.$$

10. On any radius vector of a curve as diameter a circle is described, prove geometrically that the envelope of all such circles is the first pedal of the curve with respect to the origin.

11. If circles be described on the focal radii vectores of a conic as diameters, prove that their envelope is the circle described on the axis major of the conic as diameter.

12. Prove that the envelope of the circles described on the central radii of an ellipse as diameters is a Lemniscate.

13. Find the envelope of semicircles described on the radii of the curve

$$r^n = a^n \cos n\theta,$$

as diameters.

14. If perpendiculars be drawn at each point on a curve to the radii vectores drawn from a given point, prove that their envelope is the reciprocal polar of the inverse of the given curve, with respect to the given point.

15. Find the envelope of a circle whose centre moves along the circumference of a fixed circle, and which touches a given right line.

16. Ellipses are described with coincident centre and axes, and having the sum of their semiaxes constant; find their envelope.

17. Find the equation of the envelope of the line $\lambda x + my + \nu = 0$, where the parameters are connected by the equation

$$a\lambda^2 + b\mu^2 + c\nu^2 + 2f\mu\nu + 2g\nu\lambda + 2h\lambda\mu = 0.$$

$$\textit{Ans.} \begin{vmatrix} a, & h, & g, & x \\ h, & b, & f, & y \\ g, & f, & e, & 1 \\ x, & y, & 1, & 0 \end{vmatrix} = 0.$$

18. At any point of a parabola a line is drawn making with the tangent an angle equal to the angle between the tangent and the ordinate at the point; prove that the envelope of the line is the first negative pedal, with regard to the focus, of the parabola; and hence that its equation is $r^{\frac{1}{3}} \cos \frac{1}{3}\theta = a^{\frac{1}{3}}$, the focus being pole.

N. B.—This curve is the *caustic by reflexion* for rays perpendicular to the axis of the parabola.

19. Join the centre, O, of an equilateral hyperbola to any point, P, on the curve, and at P draw a line, PQ, making with the tangent an angle equal to the angle between OP and the tangent. Show that the envelope of PQ is the first negative pedal of the curve

$$r^2 = 2a^2 \sin \frac{2}{3}\theta \sin \frac{4}{3}\theta,$$

the centre being pole, and axis minor *prime vector*.

N. B.—This gives the *caustic by reflexion* of the equilateral hyperbola, the centre being the radiant point.

CHAPTER XVI.

CONVEXITY AND CONCAVITY. POINTS OF INFLEXION.

215. Convexity and Concavity.—If the tangent be drawn at any point on a curve, the neighbouring portion of the curve generally lies altogether on one side of the tangent, and is convex with respect to all points lying at the opposite side of that line, and concave for points at the same side.

Thus, in the accompanying figure, the portion QPQ' is convex towards all points lying below the tangent, and concave for points above.

If the curve be referred to the co-ordinate axes OX and OY, then whenever the ordinates of points near to P on the curve are greater than those of the points on the tangent corresponding to the same abscissæ, the curve is said to be concave towards the positive direction of Y.

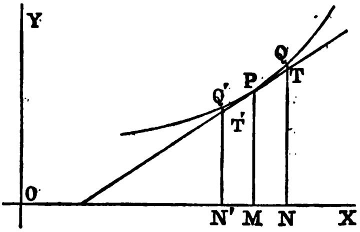

Fig. 22.

Now, suppose $y = \phi(x)$ to be the equation of the curve, then that of the tangent at a point x, y, by Art. 165, is

$$Y - y = (X - x)\frac{dy}{dx}.$$

Let P be the point x, y, and $MN = h = MN'$, $QN = y_1$, $TN = Y_1$, and we have

$$y_1 = \phi(x + h) = \phi(x) + h\phi'(x) + \frac{h^2}{1 \cdot 2}\phi''(x) + \frac{h^3}{1 \cdot 2 \cdot 3}\phi'''(x) + \&c.$$

$$Y_1 = y + h\phi'(x) = \phi(x) + h\phi'(x),$$

$$\therefore y_1 - Y_1 = \frac{h^2}{1 \cdot 2}\phi''(x) + \frac{h^3}{1 \cdot 2 \cdot 3}\phi'''(x) + \&c. \qquad (1)$$

When h is very small, the sign of the right-hand side of this equation is the same in general as that of its first term, and accordingly the sign of $y_1 - Y_1$, or of QT, is the same as that of $\phi''(x)$.

Hence, for a point above the axis of x, the curve is convex towards that axis when $\phi''(x)$ is positive, and concave when negative.

We accordingly see that the convexity or concavity at any point depends on the sign of $\phi''(x)$ or $\frac{d^2y}{dx^2}$, at the point.

216. **Points of Inflexion.**—If, however, $\phi''(x) = 0$ at the point P, we shall have

$$y_1 - Y_1 = \frac{h^3}{1 \cdot 2 \cdot 3}\phi'''(x) + \frac{h^4}{1 \cdot 2 \cdot 3 \cdot 4}\phi^{\text{iv}}(x) + \&c. \qquad (2)$$

Now, provided $\phi'''(x)$ be not zero, $y_1 - Y_1$ changes its sign with h, i. e. if $MN' = MN = h$, and if Q lies above T, the corresponding point Q' lies below T', and the portions of the curve near to P lie at opposite sides of the tangent, as in the figure.

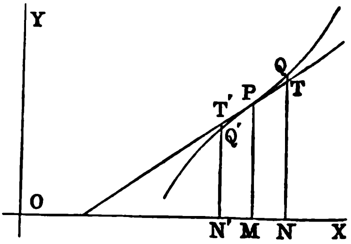

Fig. 23.

Consequently the tangent at such a point cuts the curve as well as touches it, at its point of contact. Such points on a curve are called points of inflexion.

Again, if $\phi'''(x)$ as well as $\phi''(x)$ vanish at the point P, we shall have

$$y_1 - Y_1 = \frac{h^4}{1 \cdot 2 \cdot 3 \cdot 4}\phi^{\text{iv}}(x) + \&c.$$

and provided $\phi^{\text{iv}}(x)$ be not zero at the point, $y_1 - Y_1$ does not change sign with h, and accordingly the tangent does not intersect the curve at its point of contact.

Generally, the tangent does or does not cut the curve at its point of contact, according as the first derived function which does not vanish is of an odd, or of an even order; as can be easily seen by the preceding method.

From the foregoing discussion it follows that at a point of inflexion the curve changes from convex to concave with respect to the axis of x, or conversely.

On this account such points are called points of *contrary flexure* or of *inflexion*.

217. The subject of inflexion admits also of being treated by the method of Art. 190. The points of intersection of the line $y = \mu x + \nu$ with the curve $y = \phi(x)$, are evidently determined by the equation

$$\phi(x) = \mu x + \nu. \tag{3}$$

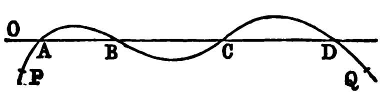

Fig. 24.

Suppose A, B, C, D, &c. to represent the points of section in question, and let $x_1, x_2, \ldots x_n$ be the roots of equation (3); then the line becomes a tangent, if two of these roots are equal, i.e. if $\phi'(x_1) = \mu$, where x_1 denotes the value of x belonging to the point of contact.

Again, three of the roots become equal if we have in addition $\phi''(x_1) = 0$; in this case the tangent meets the curve in three consecutive points, and evidently cuts the curve at its point of contact; for in our figure the portions PA and CD of the curve lie at opposite sides of the cutting line, but when the points A, B, C become coincident, the portions AB and BC become evanescent, and the curve is evidently cut as well as touched by the line.

In like manner if $\phi'''(x_1)$ also vanish the tangent must be regarded as cutting the curve in four consecutive points; such a point is called a *point of undulation*.

It may be observed that if a right line cut a continuous branch of a curve in three points, A, B, C, as in our figure, the curve must change from convex to concave, or conversely, between the extreme points A and C, and consequently it must have a point of inflexion between these points; and so on for additional points of section.

Again, the tangent to a curve of the n^{th} degree at a point of inflexion cannot intersect the curve in more than $n - 3$ other points: for the point of inflexion counts for three among the points of section. For example, the tangent to a curve of the third degree at a point of inflexion cannot meet the curve in any other point. Consequently, if a point of inflexion on a cubic be taken as origin, and the tangent at it as axis of x, the equation of the curve must be of the form

$$x^3 + y\phi = 0,$$

where ϕ represents an expression of the second and lower degrees in x and y.

For, when $y = 0$ the three roots of the resulting equation in x must be each zero, as the axis of x meets the curve in three points coincident with the origin.

The preceding equation is of the form

$$u_3 + u_2 + u_1 = 0,$$

or, when written in full,

$$x^3 + y(ax^2 + 2hxy + by^2) + y(2gx + 2fy + c) = 0. \qquad (4)$$

Now, supposing tangents drawn from the origin to the curve, their points of contact, by Art. 172, lie on the curve

$$u_2 + 2u_1 = 0,$$

i. e. on the curve

$$(gx + fy + c)\,y = 0.$$

The factor $y = 0$ corresponds to the tangent at the point of inflexion, and the other factor $gx + fy + c = 0$ passes through the points of contact of the three other tangents to the curve.

Hence we infer, that from a point of inflexion on a cubic but three tangents can be drawn to the curve, and their three points of contact lie in a right line.

It can be shown that this right line cuts harmonically every radius vector of the curve which passes through the point of inflexion.

For, transforming equation (4) to polar co-ordinates, and dividing by r, it becomes of the form

$$Ar^2 + Br + C = 0.$$

If r', r'' be the roots of this quadratic, we have

$$\frac{1}{r'} + \frac{1}{r''} = -\frac{B}{C}.$$

Now, if ρ be the harmonic mean between r' and r'', this gives

$$\frac{2}{\rho} = \frac{1}{r'} + \frac{1}{r''} = -\frac{B}{C} = -\frac{2g\cos\theta + 2f\sin\theta}{c}.$$

Hence the equation of the locus of the extremities of the harmonic means is

$$gx + fy + c = 0. \qquad Q.E.D.$$

This theorem is due to Maclaurin (De Lin. Geom. Prop. Gen. *Sec.* III. *Prop.* 9).

From this property the line is called the *harmonic polar* of the point of inflexion. This line holds a fundamental place in the general theory of cubics.*

218. **Stationary Tangents.**—Since the tangent at a point of inflexion may be regarded as meeting the curve in three consecutive points, it follows that at such a point the tangent does not alter its position as its point of contact passes to the consecutive point, and hence the tangent in this case is called a *stationary* tangent.

The equation $\frac{d^2y}{dx^2} = 0$ follows immediately from the last consideration; for when the tangent is stationary we must have $\frac{d\phi}{dx} = 0$, where ϕ, as in Art. 167, denotes the angle which the tangent makes with the axis of x; but $\tan\phi = \frac{dy}{dx}$, hence $\frac{d^2y}{dx^2} = 0$, which is the same condition for a point of inflexion as that before arrived at.

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* Chasles, "Aperçu Historique," note XX.; Salmon's "Higher Curves," Art. 170.

EXAMPLES.

1. Show that the origin is a point of inflexion on the curve

$$a^3y = bxy + cx^3 + dx^4.$$

2. The origin is a point of inflexion on the cubic $u_3 + u_1 = 0$. ?

3. In the curve $$a^{m-1}y = x^m,$$
the origin is a point of inflexion if m be greater than 2. ?

4. In the system of curves

$$y^n = kx^m,$$

find under what circumstances the origin is (*a*) a point of inflexion, (*b*) a cusp.

5. Find the co-ordinates of the point of inflexion on the curve

$$x^3 - 3bx^2 + a^2y = 0. \qquad \textit{Ans. } x = b,\ y = \frac{2b^3}{a^2}.$$

6. If a curve of an odd degree has a centre, prove that the centre is a point of inflexion on the curve.

7. Prove that the origin is a point of undulation on the curve

$$u_1 + u_4 + u_5 + \&c. + u_n = 0.$$

8. Show that the points of inflexion on curves referred to polar co-ordinates are determined by aid of the equation

$$u + \frac{d^2u}{d\theta^2} = 0, \text{ where } u = \frac{1}{r}.$$

9. In the curve $r\theta^m = a$, prove that there is a point of inflexion where

$$\theta = \sqrt{m(1-m)}.$$

10. In the curve $y = c \sin \dfrac{x}{a}$, prove that the points in which the curve meets the axis of x are all points of inflexion.

11. Show geometrically that to a node on any curve corresponds a line touching its reciprocal polar in two distinct points; and to a cusp, corresponds a point of inflexion.

12. If the origin be a point of inflexion on the curve

$$u_1 + u_2 + u_3 + \ldots + u_n = 0,$$

prove that u_2 must contain u_1 as a factor.

13. Show that the points of inflexion of the cubical parabola

$$y^2 = (x-a)^2 (x-b),$$

lie on the line

$$3x + a = 4b;$$

and hence prove that if the cubic has a node, it has no real point of inflexion; but if it has a conjugate point, it has two real points of inflexion, besides that at infinity.

14. Prove that the points of inflexion on the curve

$$y^2 = x^2 (x^2 + 2px + q)$$

are determined by the equation

$$2x^3 + 6px^2 + 3(p^2 + q)x + 2pq = 0.$$

15. If $y^2 = f(x)$ be the equation of a curve, prove that the abscissæ of its points of inflexion satisfy the equation

$$\{f'(x)\}^2 = 2f(x) \cdot f''(x).$$

16. Show that the maximum and minimum ordinates of the curve

$$y = 2f(x)f''(x) - \{f'(x)\}^2$$

correspond to the points of intersection of the curve $y^2 = f(x)$ with the axis of x.

17. When $y^2 = f(x)$ represents a cubic, prove that the biquadratic in x which determines its points of inflexion has *one* and but one pair of real roots. Prove also that the lesser of these roots correspond to no real point of inflexion, while the greater corresponds, in general, to two.

18. Prove that the point of inflexion, besides the origin, of the cubic

$$ay^3 + 3bxy^2 + 3cx^2y + dx^3 + 3ex^2 = 0$$

has for its co-ordinates

$$x = -\frac{3a^2e}{G}, \text{ and } y = \frac{3abe}{G},$$

where G is the same as in Example 32, p. 174.

CHAPTER XVII.

RADIUS OF CURVATURE. EVOLUTES. CONTACT. RADII OF CURVATURE AT A DOUBLE POINT.

219. **Curvature.**—Every continuous curve is regarded as having a determinate curvature at each point, this curvature being greater or less according as the curve deviates more or less rapidly from the tangent at the point.

The total curvature of an arc of a plane curve is measured by the angle through which it is bent between its extremities—that is, by the external angle between the tangents at these points, assuming that the arc in question has no point of inflexion on it. This angle is called the *angle of contingence* of the arc.

The curvature of a circle is evidently the same at each of its points.

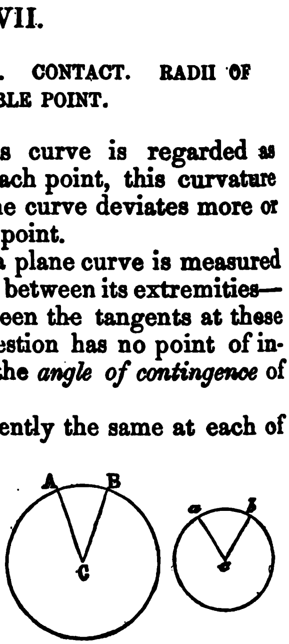

Fig. 25.

To compare the curvatures of different circles, let the arcs AB and ab of two circles be of equal length, then the total curvatures of these arcs are measured by the angles between their tangents, or by the angles ACB and acb at their centres: but

$$\angle ACB : \angle acb = \frac{\text{arc } AB}{AC} : \frac{\text{arc } ab}{ac} = \frac{1}{AC} : \frac{1}{ac}.$$

Consequently the curvatures of the two circles are to each other inversely as their radii; or the curvature of a circle varies inversely as its radius.

Also if Δs represent any arc of a circle of radius r, and $\Delta\phi$ the angle between the tangents at its extremities, we have

$$r = \frac{\Delta s}{\Delta\phi}.$$

The curvature of a curve at any point is found by determining the circle which has the same curvature as that of an indefinitely small elementary arc of the curve taken at the point.

220. **Radius of Curvature.**—Let ds denote an infinitely small element of a curve at a point, $d\phi$ the corresponding angle of contingence expressed in circular measure, then $\frac{ds}{d\phi}$ evidently represents the radius of the circle which has the same curvature as that of the given curve at the point.

This radius is called the *radius of curvature* for the point, and is usually denoted by the letter ρ.

To find an expression for ρ, let the curve be referred to rectangular axes, and suppose x and y to be the co-ordinates of the point in question, then if ϕ denote the angle which the tangent makes with the axis of x, we have

$$\tan\phi = \frac{dy}{dx}, \therefore \frac{d\,.\tan\phi}{dx} = \frac{d^2y}{dx^2},$$

or

$$\sec^2\phi\,\frac{d\phi}{dx} = \frac{d^2y}{dx^2}:$$

again

$$\frac{d\phi}{ds} = \frac{d\phi}{dx}\,\frac{dx}{ds} = \cos\phi\,\frac{d\phi}{dx} = \cos^3\phi\,\frac{d^2y}{dx^2}.$$

Hence

$$\rho = \frac{1}{\dfrac{d\phi}{ds}} = \frac{\sec^3\phi}{\dfrac{d^2y}{dx^2}} = \frac{\left(1 + \left(\dfrac{dy}{dx}\right)^2\right)^{\frac{3}{2}}}{\dfrac{d^2y}{dx^2}}. \qquad (1)$$

At a point of inflexion $\frac{d^2y}{dx^2} = 0$: accordingly the radius of curvature at such a point is infinite: this is otherwise evident since the tangent in this case meets the curve in three consecutive points. (Art. 216.)

Again, as the expression $\left(1 + \left(\frac{dy}{dx}\right)^2\right)^{\frac{3}{2}}$ has always two values, the one positive and the other negative, while the curve can have in general but one definite circle of curvature at any point, it is necessary to determine which sign is to be taken. We shall adopt the positive sign, and regard ρ as being positive when $\dfrac{d^2y}{dx^2}$ is positive; i. e. when the curve is convex at the point with respect to the axis of x.

221. **Other Expressions for ρ.**—It is easy to obtain other forms for the radius of curvature; thus by Art. 174, we have

$$\cos\phi = \frac{dx}{ds}, \quad \sin\phi = \frac{dy}{ds}.$$

Hence, if the arc be regarded as the independent variable, we get

$$-\sin\phi\,\frac{d\phi}{ds} = \frac{d^2x}{ds^2}, \quad \cos\phi\,\frac{d\phi}{ds} = \frac{d^2y}{ds^2},$$

from which, if we square and add, we obtain

$$\frac{1}{\rho^2} = \left(\frac{d\phi}{ds}\right)^2 = \left(\frac{d^2x}{ds^2}\right)^2 + \left(\frac{d^2y}{ds^2}\right)^2. \qquad (2)$$

Again $\qquad dx = \cos\phi\,ds, \quad dy = \sin\phi\,ds,$

hence by differentiation $\left(\text{substituting } \dfrac{ds}{\rho} \text{ for } d\phi\right)$, we have

$$d^2x = \cos\phi\,d^2s - \sin\phi\,\frac{(ds)^2}{\rho}, \quad d^2y = \sin\phi\,d^2s + \cos\phi\,\frac{(ds)^2}{\rho}. \qquad (3)$$

Whence, squaring and adding we obtain

$$(d^2x)^2 + (d^2y)^2 = (d^2s)^2 + \frac{(ds)^4}{\rho^2},$$

or

$$\rho = \frac{ds^2}{\sqrt{(d^2x)^2 + (d^2y)^2 - (d^2s)^2}}. \qquad (4)$$

Again, if the former equation in (3) be multiplied by sin ϕ, and the latter by cos ϕ, we obtain on subtraction,

$$\cos\phi\, d^2y - \sin\phi\, d^2x = \frac{ds^2}{\rho}, \text{ or, } dxd^2y - dyd^2x = \frac{ds^3}{\rho}.$$

Hence $$\rho = \frac{(dx^2 + dy^2)^{\frac{3}{2}}}{dx\, d^2y - dy\, d^2x}. \qquad (5)$$

The *independent* variable is undetermined in formulas (4) and (5), and may be any quantity of which both x and y are functions.

For example, in the motion of a particle along a curve, when the *time* is taken as the independent variable we get from (4) an important formula in Mechanics.

EXAMPLES.

1. To find the radius of curvature at any point on the parabola $x^2 = 4py$.

Here $$2p\frac{dy}{dx} = x, \quad 2p\frac{d^2y}{dx^2} = 1, \quad 1 + \left(\frac{dy}{dx}\right)^2 = 1 + \frac{x^2}{4p^2} = 1 + \frac{y}{p},$$

$$\therefore \rho = \frac{2(p+y)^{\frac{3}{2}}}{p^{\frac{1}{2}}}.$$

2. Find the radius of curvature in the catenary

$$y = \frac{a}{2}\left(e^{\frac{x}{a}} + e^{-\frac{x}{a}}\right).$$

Here $$\frac{dy}{dx} = \frac{1}{2}\left(e^{\frac{x}{a}} - e^{-\frac{x}{a}}\right), \quad \frac{d^2y}{dx^2} = \frac{y}{a^2}, \quad \therefore \rho = -\frac{y^2}{a}.$$

Hence the radius of curvature is equal to the part of the normal intercepted by the axis of x, but measured in the opposite direction (Ex. 8, p. 216).

3. In the cubical parabola $3a^2y = x^3$, we have

$$a^2\frac{dy}{dx} = x^2, \quad a^2\frac{d^2y}{dx^2} = 2x \quad \left\{1 + \left(\frac{dy}{dx}\right)^2\right\}^{\frac{3}{2}} = \frac{(a^4 + x^4)^{\frac{3}{2}}}{a^6},$$

$$\therefore \rho = \frac{(a^4 + x^4)^{\frac{3}{2}}}{2a^4x}.$$

4. To find the radius of curvature in the ellipse $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$.

Let $x = a \cos\phi$, then $y = b \sin\phi$, and, taking ϕ as the *independent* variable, we have

$$dx = -a \sin\phi \, d\phi,\ d^2x = -a \cos\phi \, d\phi^2,\ dy = b \cos\phi \, d\phi,\ d^2y = -b \sin\phi \, d\phi^2.$$

Hence by formula (5) we obtain

$$\rho = \frac{(a^2 \sin^2\phi + b^2 \cos^2\phi)^{\frac{3}{2}}}{ab}.$$

5. In the hypocycloid $x^{\frac{2}{3}} + y^{\frac{2}{3}} = a^{\frac{2}{3}}$, let $x = a \cos^3\phi$, then $y = a \sin^3\phi$, and regarding ϕ as the *independent* variable, we have

$$dx = -3a \cos^2\phi \sin\phi \, d\phi, \quad dy = -3a \sin^2\phi \cos\phi \, d\phi,$$

whence

$$(dx^2 + dy^2)^{\frac{1}{2}} = 3a \sin\phi \cos\phi \, d\phi, \text{ and } dxd^2y - dyd^2x = -9a^2 \sin^2\phi \cos^2\phi \, d\phi^3,$$

from which we obtain

$$\rho = -3\,(axy)^{\frac{1}{3}},$$

222. General Expression for Radius of Curvature.—The value of ρ becomes usually difficult of determination from formula (1) whenever y is not given explicitly in terms of x, that is when the equation of the curve is of the form

$$u = f(x, y) = 0.$$

We proceed to show how the equation is to be transformed in this case. Suppose

$$\frac{du}{dx} = L,\ \frac{du}{dy} = M,\ \frac{d^2u}{dx^2} = A,\ \frac{d^2u}{dxdy} = B,\ \frac{d^2u}{dy^2} = C,$$

then by Art. 98, we have

$$L + M\frac{dy}{dx} = 0.$$

Again, differentiating this equation with respect to x, regarding y as a function of x in consequence of the given equation, and observing that

$$\frac{d}{dx}(L) = \frac{dL}{dx} + \frac{dL}{dy}\frac{dy}{dx}, \quad \frac{d}{dx}(M) = \frac{dM}{dx} + \frac{dM}{dy}\frac{dy}{dx},$$

we obtain

$$\frac{dL}{dx} + \frac{dL}{dy}\frac{dy}{dx} + \left(\frac{dM}{dx} + \frac{dM}{dy}\frac{dy}{dx}\right)\frac{dy}{dx} + M\frac{d^2y}{dx^2} = 0,$$

or

$$A + 2B\frac{dy}{dx} + C\frac{dy^2}{dx^2} + M\frac{d^2y}{dx^2} = 0; \qquad (6)$$

whence, on substituting $-\frac{L}{M}$ for $\frac{dy}{dx}$, we obtain

$$\frac{d^2y}{dx^2} = -\frac{AM^2 - 2BLM + CL^2}{M^3}.$$

Consequently

$$\rho = \pm\frac{(L^2 + M^2)^{\frac{3}{2}}}{AM^2 - 2BLM + CL^2}. \qquad (7)$$

Or, on replacing L, M, A, B, C, by their values,

$$\rho = \pm\frac{\left\{\left(\frac{du}{dx}\right)^2 + \left(\frac{du}{dy}\right)^2\right\}^{\frac{3}{2}}}{\frac{d^2u}{dx^2}\left(\frac{du}{dy}\right)^2 - 2\frac{d^2u}{dxdy}\frac{du}{dx}\frac{du}{dy} + \frac{d^2u}{dy^2}\left(\frac{du}{dx}\right)^2}.$$

The result in (6) enables us to determine the second differential coefficient of an implicit function in general; a process which is sometimes required in analysis.

223. **Centre of Curvature is the point of intersection of two Consecutive Normals.**—We shall next proceed to consider the subject from a geometrical point of view.

As a circle which passes through two infinitely near points on a curve is said to have *contact of the first order* with the curve, so the circle which passes through three infinitely near points on a curve is said to have *contact of the second order* with it, and is called the circle of curvature, or the *osculating circle* at the point.

Again, the centre of the circle which passes through three points, P, Q, R is the intersection of the perpendiculars drawn at the middle points of PQ and QR; but when P, Q, R become infinitely near points on a curve, the perpendiculars become normals, and the centre of the circle becomes the *limiting position of the intersection of two infinitely near normals to the curve.*

From this it is easily seen that we obtain $\frac{ds}{d\phi}$ for the length of the radius of the circle in the limit, as before.

224. **Newton's Method of investigating Radii of Curvature.** When the equation of the curve is algebraic and rational, it is easy to obtain an expression for its radius of curvature* at any point.

For, take the origin O at the point, and the tangent and normal for co-ordinate axes; let P be a point on the curve near to O, and describe a circle through P and O touching the axis of x, draw PN perpendicular to OX and produce it to meet the circle in Q; then we have

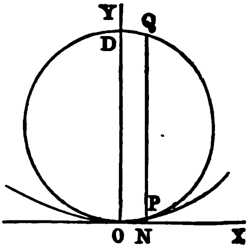

Fig. 26.

$$ON^2 = PN \cdot NQ.$$

Hence, if x and y be the co-ordinates of P, we get

$$NQ = \frac{ON^2}{PN} = \frac{x^2}{y}.$$

But when P is infinitely near to O, NQ becomes OD, the diameter of the circle of curvature, and if ρ be its radius, we have

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* This method of finding the radius of curvature is indicated by Newton ("Principia," Lib. I., Sect. I., Lemma xi.), and has been adopted in a more or less modified form by many subsequent writers.

$$2\rho = \text{limit of } \frac{x^2}{y} \text{ when } x \text{ is infinitely small.}$$

Again, since the axis of x is the tangent at the origin, the equation of the curve by Art. 202, is of the form

$$b_1 y = c_0 x^2 + 2c_1 xy + c_2 y^2 + \text{terms of the third and higher degrees}$$

$$= c_0 x^2 + 2c_1 xy + c_2 y^2 + u_3 + u_4 + \&c. \quad (9)$$

On dividing by y we obtain

$$b_1 = c_0 \frac{x^2}{y} + 2c_1 x + c_2 y + \frac{u_3}{y} + \&c.$$

Again, when x is infinitely small $\frac{x^2}{y}$ becomes 2ρ, and each* of the other terms at the right-hand side becomes infinitely small; hence

$$\rho = \frac{b_1}{2c_0}.$$

Thus, for example, the radius of curvature at the origin in the curve

$$6y = 2x^2 + 3xy - 4y^2 + x^3$$

is $\frac{3}{2}$, the axes being rectangular.

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* We have assumed above that the terms $\frac{u_3}{y}$, $\frac{u_4}{y}$, &c., become evanescent along with x; this can be readily established as follows:—

Let $$u_3 = \alpha x^3 + \beta x^2 y + \gamma x y^2 + \delta y^3,$$

then $$\frac{u_3}{y} = \alpha \frac{x^3}{y} + \beta x^2 + \gamma xy + \delta y^2;$$

each of the terms after the first vanishes with x, while the first becomes $\alpha \frac{x^2}{y} x$, or $2\alpha\rho x$, which also vanishes with x, when ρ is finite.

Similar reasoning is applicable to the terms, $\frac{u_4}{y}$, &c.

From the preceding it follows that when the axis of x is a tangent at the origin, the length of the radius of curvature at that point is independent of all the coefficients except those of y and x^2.

225. **Case of Oblique Axes.**—If the co-ordinate axes be oblique and cut at an angle ω, then PQ no longer passes through the centre of the circle in the limit, but becomes the chord of the circle of curvature which makes the angle ω with the tangent; accordingly we have in this case

$$2\rho \sin\omega = \frac{ON^2}{PN} = \frac{x^2}{y}, \text{ in the limit.}$$

Hence, in the case of oblique axes, we have

$$\rho \sin\omega = \frac{b_1}{2c_0}. \qquad (10)$$

If b_1 and c_0 have opposite signs, ρ is negative; this indicates that the centre of curvature lies on the negative side of the axis of y.

The preceding results show that the radius of curvature at the origin is the same as that of the parabola, $b_1y = c_0x^2$, at the same point; and also that the system of curves obtained by varying all the coefficients in (9), except those of y and x^2, have the same osculating circle, in oblique as well as in rectangular co-ordinates.

Again, as in Art. 217, the osculating circle, since it meets the curve in three consecutive points, cuts the curve at the point, in general, as well as touches it.

If $c_0 = 0$ in the equation of the curve, and b_1 be not zero, the radius of curvature becomes infinite, and the origin is a point of inflexion. This is also evident from the form of the equation, since the axis of x meets the curve in this case in *three* consecutive points.

226. In general the equation of a curve referred to any rectangular axes, when the origin is on the curve, may be written in the form

$$2b_0x + 2b_1y = c_0x^2 + 2c_1xy + c_2y^2 + u_3 + \&c.$$

Here $b_0x + b_1y = 0$ is the equation of the tangent at the origin; and the length of the perpendicular PN from the point (x, y) on this tangent is

$$\frac{b_0x + b_1y}{\sqrt{b_0^2 + b_1^2}}.$$

Also $OP^2 = x^2 + y^2$, and $OP^2 = 2\rho \,.\, PN$ in the limit.

Accordingly we have, when x and y are infinitely small,

$$\frac{1}{\rho} = \frac{2PN}{OP^2} = \frac{2b_0x + 2b_1y}{(x^2 + y^2)\sqrt{b_0^2 + b_1^2}}$$

$$= \frac{c_0x^2 + 2c_1xy + c_2y^2}{(x^2 + y^2)\sqrt{b_0^2 + b_1^2}} + \frac{u_3}{(x^2 + y^2)\sqrt{b_0^2 + b_1^2}} + \&\text{c.}$$

(since the point x, y is on the curve).

Again, the terms contained in $\frac{u_3}{x^2 + y^2}$ &c. become evanescent in the limit, as before (see note, Art. 224).

Hence we have

$$\frac{1}{\rho} = \frac{c_0x^2 + 2c_1xy + c_2y^2}{(x^2 + y^2)\sqrt{b_0^2 + b_1^2}} = \frac{c_0 + 2c_1\frac{y}{x} + c_2\left(\frac{y}{x}\right)^2}{\left(1 + \left(\frac{y}{x}\right)^2\right)\sqrt{b_0^2 + b_1^2}}.$$

But for points infinitely near the origin we have

$$b_0x + b_1y = 0, \text{ or } \frac{y}{x} = -\frac{b_0}{b_1}.$$

Substituting this value instead of $\frac{y}{x}$ in the preceding equation it becomes

$$\frac{1}{\rho} = \frac{c_0b_1^2 - 2b_0b_1c_1 + c_2b_0^2}{(b_0^2 + b_1^2)^{\frac{3}{2}}}. \qquad (11)$$

The student will find no difficulty in showing the identity of this result with that given in (7).

227. **Radii of Curvature of Inverse Curves.**—It may be convenient to state here that if two curves be inverse to each other with respect to any origin, their osculating circles at two inverse points are also inverse to each other with respect to the same origin.

This property is evident geometrically from the consideration that a circle is determined when three points on it are given.

Again, since the centres of the two inverse circles are *in directum* with the origin, we can construct the centre of curvature at any point on a curve when that for the corresponding point on the inverse curve is known.

We shall next proceed to establish another expression for the radius of curvature which is of extensive application in the case of curves referred to polar co-ordinates.

228. **Radius of Curvature in terms of r and p.**—Let PN and PC be the tangent and normal at any point P on a curve, $P'N'$ and $P'C$, those at the infinitely near point P', then C is the centre of curvature corresponding to the point P. Let O be the origin.

Join OC, and let $OC = \delta$, $OP = r$, $OP' = r'$, $ON = p$, $ON' = p'$, $CP = CP' = \rho$; then we have

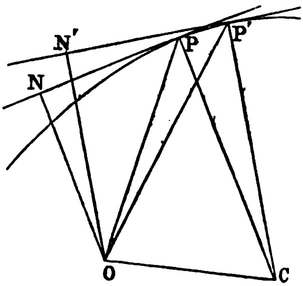

Fig. 26.

$$OC^2 = OP^2 + CP^2 - 2OP \cdot CP \cdot \cos OPC,$$

or

$$\delta^2 = r^2 + \rho^2 - 2\rho p.$$

In like manner we have

$$\delta^2 = r'^2 + \rho^2 - 2\rho p'.$$

Subtracting we get

$$r'^2 - r^2 = 2\rho\,(p' - p), \text{ or } \frac{r' - r}{p' - p} = \frac{2\rho}{r + r'}.$$

Hence we have

$$\frac{dr}{dp} = \frac{\rho}{r}, \text{ or } \rho = r\frac{dr}{dp}. \qquad (12)$$

This formula can also be deduced immediately from Art. 187, thus

$$r = \frac{PN}{\cos\psi} = \frac{1}{\cos\psi}\frac{dp}{d\omega} = \frac{1}{\cos\psi}\frac{dp}{ds}\frac{ds}{d\omega} = \frac{1}{\cos\psi}\frac{dp}{ds}\rho;$$

but $\qquad dr = \cos\psi\, ds, \therefore r = \dfrac{dp}{dr}\rho, \text{ or } \rho = r\dfrac{dr}{dp}.$

229. **Chord of Curvature through the Origin.**—Let γ denote half the intercept made on the line OP by the circle of curvature, and we evidently have

$$\gamma = \rho \sin OPN = \rho\frac{p}{r} = p\frac{dr}{dp}. \qquad (13)$$

This and the preceding formula are of importance whenever we can express the equation of the curve in terms of the lines represented by r and p.

Their use will be illustrated by the following elementary examples:—

EXAMPLES.

1. To find the radius of curvature at any point on a parabola.

Taking the focus as pole, the equation of the curve in terms of r and p evidently is $p^2 = 2ar$.

Hence $\qquad \rho = r\dfrac{dr}{dp} = \dfrac{pr}{a} = \left(\dfrac{2r^3}{a}\right)^{\frac{1}{2}}$; also $\gamma = \dfrac{p}{r}\rho = \dfrac{p^2}{a} = 2r.$

2. To find the radius of curvature in an ellipse.

Taking the centre as origin the equation of the curve is

$$a^2 + b^2 - r^2 = \frac{a^2b^2}{p^2},$$

$$\therefore \rho = r\frac{dr}{dp} = \frac{a^2b^2}{p^3}.$$

3. To find the radius of curvature in the Lemniscate.

Here, by Ex. 3, Art. 186, we have $r^3 = a^2 p$,

$$\therefore 3r^2\frac{dr}{dp} = a^2; \text{ hence } \rho = \frac{a^2}{3r}; \text{ also } \gamma = \frac{r}{3}.$$

4. To find the chord of curvature which passes through the origin in the cardioid

$$r = a(1 + \cos\theta).$$

In this case, we have $r^3 = 2ap^2$.

Hence $$\gamma = p\frac{dr}{dp} = \frac{2}{3}r.$$

5. To find the radius of curvature at any point on the curve $r^m = a^m \cos m\theta$.

Here $$r^{m+1} = a^m p, \text{ by Art. } 186.$$

Hence $$\rho = \frac{a^m}{(m+1)r^{m+1}} = \frac{r^2}{(m+1)p}; \text{ also } \gamma = \frac{r}{m+1}.$$

230. **To prove that** $\rho = p + \frac{d^2p}{d\omega^2}$. If p and ω have the same signification as in Art. 187, the formula of that Art. becomes

$$\rho = \frac{ds}{d\omega} = p + \frac{d^2p}{d\omega^2}. \tag{14}$$

Example.

In a central ellipse prove that

$$p = \sqrt{a^2\cos^2\omega + b^2\sin^2\omega},$$

and hence deduce an expression for the radius of curvature at any point on the curve.

231. **Evolutes and Involutes.**—If the centre of curvature for each point on a curve be taken, we get a new curve called the *evolute* of the original one. Also the original curve when considered with respect to its evolute is called an *involute*.

To investigate the connexion between these curves, let P_1, P_2, P_3, &c., represent a series of infinitely near points on a curve; C_1, C_2, C_3, &c., the corresponding centres of curvature, then the lines P_1C_1, P_2C_2, P_3C_3, &c., are normals to the curve, and the lines C_1C_2, C_2C_3, C_3C_4, &c., may be regarded in the limit as consecutive *elements* of the evolute; also since each of the normals P_1C_1, P_2C_2, P_3C_3, &c., passes through two

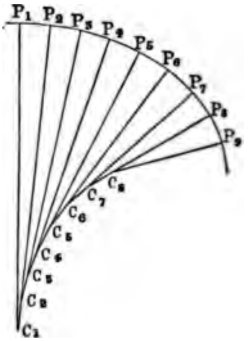

Fig. 27.

consecutive points on the evolute, they are tangents to that curve in the limit.

Again, if ρ_1, ρ_2, ρ_3, ρ_4, &c., denote the lengths of the radii of curvature at the points P_1, P_2, P_3, P_4, &c., we have

$$\rho_1 = P_1C_1,\ \rho_2 = P_2C_2,\ \rho_3 = P_3C_3,\ \rho_4 = P_4C_4,\ \&c.$$

$$\therefore\ \rho_1 - \rho_2 = P_1C_1 - P_2C_2 = P_2C_1 - P_2C_2 = C_1C_2,$$

also $$\rho_2 - \rho_3 = C_2C_3,\ \rho_3 - \rho_4 = C_3C_4,\ \ldots\ \rho_{n-1} - \rho_n = C_{n-1}\,C_n,$$

hence by addition we have

$$\rho_1 - \rho_n = C_1C_2 + C_2C_3 + C_3C_4 + \ldots + C_{n-1}\,C_n.$$

This result still holds when the number n is increased indefinitely, and we infer that the *length of any arc of the evolute is equal, in general, to the difference between the radii of curvature which correspond to its extremities.*

It is evident that the curve may be generated from its evolute by the motion of the extremity of a stretched thread, supposed to be wound round the evolute and afterwards unrolled; in this case each point on the string will describe a different *involute* of the curve.

The names evolute and involute are given in consequence of the preceding property.

It follows also that, while a curve has but one evolute, it can have an infinite number of involutes; for we may regard each point on the stretched string as generating a separate involute.

The curves described by two different points on the moving line are said to be *parallel;* each being got from the other by cutting off a constant length on its normals measured from the curve.

232. **Evolutes regarded as Envelopes.**—From the preceding it also follows that the determination of the evolute of a curve is the same as the finding the envelope of all its normals. We have already, in Ex. 3, Art. 213, investigated the equation of the evolute of an ellipse from this point of view.

233. **Evolute of a Parabola.**—We proceed to determine the evolute of the parabola in the same manner.

Let the equation of the curve be $y^2 = 2mx$, then that of its normal at a point (x, y) is

$$(Y - y)\frac{m}{y} + X - x = 0,$$

or $$y^3 + 2my(m - X) - 2m^2 Y = 0.$$

The envelope of this line, where y is regarded as an arbitrary parameter, is got by eliminating y between this equation and its derived equation

$$3y^2 + 2m(m - X) = 0.$$

Accordingly, the equation of the required envelope is obtained by substituting $\frac{3m}{2}\frac{Y}{m - X}$ instead of y in the latter equation.

Hence we get for the required evolute, the semi-cubical parabola

$$27mY^2 = 8(X - m)^3.$$

The form of this evolute is exhibited in the annexed figure, where $VN = m = 2VF$. If P, P', represent the points of intersection of the evolute with the curve, it is easily seen that

$$VM = 4VN = 4m.$$

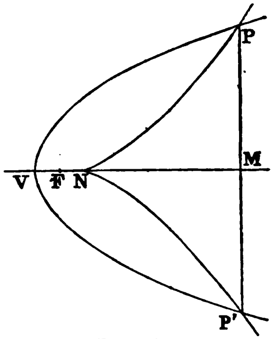

Fig. 28.

234. **Evolute of an Ellipse.**—The form of the evolute of an ellipse is exhibited in the accompanying figure; the points M, N, M', N' are evidently cusps on the curve, and are the centres of curvature corresponding to the four vertices of the ellipse. In general, if a curve be symmetrical at both sides of a point on it, the osculating circle cannot intersect the curve at the point; according[illegible] [illegible]us of curvature

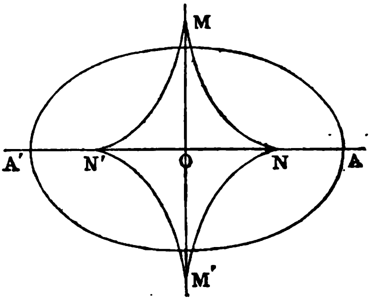

Fig. 29.

is a maximum or a minimum at such a point, and the corresponding point on the evolute is a cusp.

It can be easily seen geometrically that through any point four real normals, or only two, can be drawn to an ellipse, according as the point is inside or outside the evolute.

It may be here observed that to a point of inflexion on any curve corresponds plainly an asymptote to its evolute.

235. **Evolute of an Equiangular Spiral.**—We shall next consider the equiangular or logarithmic spiral, $r = a^{\theta}$.

Let P and Q be two points on the curve, O its pole, PC, QC the normals at P and Q; join OC. Then by the fundamental property of the curve (Art. 177), the angles OPC and OQC are equal, and consequently the four points, O, P, Q, C lie on a circle; hence $\angle\ QOC = \angle\ QPC$, but in the limit when P and Q are coincident, the angle QPC becomes a right angle, and C becomes the centre of curvature belonging to the point P; hence POC also becomes a right angle, and the point C is immediately determined.

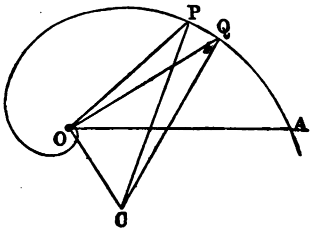

Fig. 30.

Again, $\angle\ OCP = \angle\ OQP$; but, in the limit, the angle OQP is constant, $\therefore \angle\ OCP$ is also constant; and since the line CP is a tangent to the evolute at C, it follows that the tangent makes a constant angle with the radius vector OC. From this property it follows that the evolute in question is another logarithmic spiral. Again, as the constant angle is the same for the curve and for its evolute, it follows that the latter curve is the same spiral turned round through a given angle.

236. **Radius of Curvature in Polar Co-ordinates.**—On reference to the figure of Art. 176 it is obvious that $\phi = \theta + \psi$; where ϕ is the angle the tangent at P makes with the prime vector OX.

$$\text{Hence} \qquad \frac{d\phi}{d\theta} = 1 + \frac{d\psi}{d\theta}, \text{ or } \frac{d\phi}{ds}\frac{ds}{d\theta} = 1 + \frac{d\psi}{d\theta},$$

$$\therefore \frac{1}{\rho} = \frac{d\phi}{ds} = \frac{1 + \dfrac{d\psi}{d\theta}}{\dfrac{ds}{d\theta}}.$$

Again, denoting $\frac{dr}{d\theta}$ and $\frac{d^2r}{d\theta^2}$ by r' and r'', we have $\tan\psi = \frac{r}{r'}$; and hence

$$\frac{d\psi}{d\theta} = \frac{(r'^2 - rr'')\cos^2\psi}{r'^2} = \frac{r'^2 - rr''}{r^2 + r'^2},$$

$$\therefore 1 + \frac{d\psi}{d\theta} = \frac{r^2 - rr'' + 2r'^2}{r^2 + r'^2}; \text{ also } \frac{ds}{d\theta} = (r^2 + r'^2)^{\frac{1}{2}}.$$

Hence we get $\rho = \dfrac{(r^2 + r'^2)^{\frac{3}{2}}}{r^2 - rr'' + 2r'^2}$.

Or, replacing r' and r'' by their values,

$$\rho = \frac{\left(r^2 + \left(\dfrac{dr}{d\theta}\right)^2\right)^{\frac{3}{2}}}{r^2 - r\dfrac{d^2r}{d\theta^2} + 2\left(\dfrac{dr}{d\theta}\right)^2}. \qquad (15)$$

237. **Contact of Different Orders.**—As already stated, the tangent to a curve has a contact of the first order with the curve at its point of contact, and the osculating circle a contact of the second order. We now proceed to distinguish more fully the different orders of contact between two curves.

Suppose the curves to be represented by the equations

$$y = f(x), \text{ and } y = \phi(x),$$

and that x_1 is the abscissa of a point of their intersection, then we have

$$f(x_1) = \phi(x_1).$$

Again substituting $x_1 + h$ instead of x in both equations, and supposing y_1 and y_2 the corresponding ordinates of the two curves, we have

$$y_1 = f(x_1 + h) = f(x_1) + hf'(x_1) + \frac{h^2}{1 \cdot 2} f''(x_1) + \&c.$$

$$y_2 = \phi(x_1 + h) = \phi(x_1) + h\phi'(x_1) + \frac{h^2}{1 \cdot 2} \phi''(x_1) + \&c.$$

Subtracting, we get

$$y_1 - y_2 = h\{f'(x_1) - \phi'(x_1)\} + \frac{h^2}{1 \cdot 2}\{f''(x_1) - \phi''(x_1)\} + \&c. \quad (16)$$

Now suppose $f'(x_1) = \phi'(x_1)$, or that the curves have a common tangent at their point of intersection; then

$$y_1 - y_2 = \frac{h^2}{1 \cdot 2}\{f''(x_1) - \phi''(x_1)\} + \frac{h^3}{1 \cdot 2 \cdot 3}\{f'''(x_1) - \phi'''(x_1)\} + \&c.$$

In this case the curves have a contact of the first order, and when h is small, the difference between the ordinates is a small quantity of the second order, and as $y_1 - y_2$ does not change sign with h the curves do not intersect.

If in addition $f''(x_1) = \phi''(x_1)$, then

$$y_1 - y_2 = \frac{h^3}{1 \cdot 2 \cdot 3}\{f'''(x_1) - \phi'''(x_1)\} + \&c.$$

in this case the difference between the ordinates is an infinitely small quantity of the *third* order, when h is taken an infinitely small of the first; the curves are then said to have a *contact of the second order*, and approach infinitely nearer to each other at the point of contact than in the former case. Moreover, since $y_1 - y_2$ changes its sign with h, the curves *intersect* as well as touch.

If we have in addition $f'''(x_1) = \phi'''(x_1)$, the curves are said to have a contact of the *third order;* and, in general, if all the derived functions up to the n^{th} inclusive, be the same for both curves when $x = x_1$, the curves have a contact of the n^{th} order, and we have

$$y_1 - y_2 = \frac{h^{n+1}}{\lfloor n+1} \{f^{(n+1)}(x_1) - \phi^{(n+1)}(x_1)\} + \&c. \qquad (17)$$

Also, if the contact be of an even order, $n + 1$ is odd, and consequently h^{n+1} changes its sign with h, and hence the curves *intersect* at their point of contact; for, whichever is the lower at one side of the point becomes the higher at the other side.

If the curves have a contact of an odd order, they do not intersect at their point of contact.

From the preceding discussion the following results are immediately deduced:—

(1). If two curves have a contact of the n^{th} order, no curve having with either of them a contact of a lower order can fall between the curves near their point of contact.

(2). Two curves which have a contact of the n^{th} order at a point are infinitely closer to one another near that point than two curves having a contact of an order lower than the n^{th}.

(3). If any number of curves have a contact of the second order at a point they have the same osculating circle at the point.

238. **Application to Circle.**—It can be easily verified that the circle which has a contact of the second order with a curve at a point is the same as the osculating circle determined by the former method.

For, let

$$(X - a)^2 + (Y - \beta)^2 = R^2$$

be the equation of a circle having contact of the second order at the point (x, y) with a given curve; then, by the preceding, the values of $\frac{dy}{dx}$ and $\frac{d^2y}{dx^2}$ must be the same for the circle and for the curve, at the point in question.

Differentiating the equation of the circle twice, and substituting x and y for X and Y, we get

$$x - a + (y - \beta)\frac{dy}{dx} = 0,$$

also
$$1 + (y - \beta)\frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^2 = 0.$$

Hence
$$y - \beta = -\frac{1 + \left(\frac{dy}{dx}\right)^2}{\frac{d^2y}{dx^2}}, \quad x - \alpha = \frac{\frac{dy}{dx}\left[1 + \left(\frac{dy}{dx}\right)^2\right]}{\frac{d^2y}{dx^2}}. \quad (18)$$

$$\therefore\ R^2 = (x - \alpha)^2 + (y - \beta^2) = \frac{\left[1 + \left(\frac{dy}{dx}\right)^2\right]^3}{\left(\frac{d^2y}{dx^2}\right)^2}.$$

This agrees with the expression for the radius of curvature found in Art. 219.

The co-ordinates α, β of the centre of curvature can be found by aid of equations (18); and the equation of the evolute, by the elimination of x and y between these equations and that of the curve.

The osculating circle cuts the curve in general, as well as touches it. This follows from the preceding Article, since the circle has a contact of the second order at the point.

At the points of maximum and minimum curvature the osculating circle has a contact of the *third order* with the curve; for example, at any of the four vertices of an ellipse the osculating circle has a contact of the third order, and does not cut the curve at its point of contact (Art. 234).

239. **Osculating Curves.**—When the equation of a curve contains a number, n, of arbitrary coefficients, we can in general determine their values so that the curve shall have a contact of the $(n - 1)^{th}$ order with a given curve at a given point; for the n arbitrary constants can be determined so that the n quantities

$$y, \ \frac{dy}{dx}, \ \frac{d^2y}{dx^2}, \ \ldots \ \frac{d^{n-1}y}{dx^{n-1}}$$

shall be the same at the point in the proposed as in the given curve, and thus the curves will have a contact of the $(n - 1)^{th}$ order.

The curve thus determined, which has with a given curve a contact of the highest possible order, is called an *osculating curve*, as having a closer contact than any other curve of the same species at the point.

For instance, as the equation of a circle contains but three arbitrary constants, the osculating circle has a contact of the *second* order, and cannot, in general, have contact of a higher order; similarly the osculating parabola has a contact of the *third* order; and, since the general equation of a conic contains five arbitrary constants, the general osculating conic has a contact of the *fourth* order. In general, if the greatest number of constants which determine a curve of a given species be n, the osculating curve of that species has a contact of the $(n-1)^{th}$ order.

241. **Geometrical Method.**—The subject of contact admits also of being considered in a geometrical point of view; thus two curves have a contact of the first order when they intersect in *two consecutive points;* of the second, if they intersect in *three;* of the n^{th}, if in $n+1$. For a simple investigation of the subject in this point of view the student is referred to Salmon's "Conics," Art. 239.

242. **Curvature at a Double Point.**—We now proceed to consider the method of finding the radii of curvature of the two branches of a curve at a double point.

In this case the ordinary formula (8) becomes indeterminate, since

$$\frac{du}{dx} = 0, \text{ and } \frac{du}{dy} = 0$$

at a double point. The question admits however of being treated in a manner analogous to that already employed in Art. 224; we commence with the case of a node.

243. **Radii of Curvature at a Node.**—Suppose the origin transferred to the node, and the tangents to the two branches of the curve taken as co-ordinate axes, ω representing the angle between them.

By Art. 204, the equation of the curve is in this case of the form

$$2hxy = \alpha x^3 + \beta x^2 y + \gamma xy^2 + \delta y^3 + u_4 + \&c.$$

dividing by xy we obtain

$$2h = \alpha\frac{x^2}{y} + \beta x + \gamma y + \delta\frac{y^2}{x} + \frac{u_4}{xy} + \&c.$$

Now, let ρ_1 and ρ_2 be the radii of curvature at the origin for the branches of the curve which touch the axes of x and y, respectively; then, by Art. 225, we have

$$2\rho_1 \sin\omega = \frac{x^2}{y}, \text{ and } 2\rho_2 \sin\omega = \frac{y^2}{x}, \text{ in the limit.}$$

Again, it can be readily seen, as in the note to Art. 224, that the terms in $\frac{u_4}{xy}$, &c. become evanescent along with x and y, and accordingly the limiting values of $\frac{x^2}{y}$ and $\frac{y^2}{x}$ can be separately found, as in the Article referred to.

Hence we obtain

$$\rho_1 = \frac{h}{\alpha \sin\omega}, \quad \rho_2 = \frac{h}{\delta \sin\omega}. \tag{19}$$

Also, if $\alpha = 0$, we get $\rho_1 = \infty$, and the corresponding branch of the curve has a point of inflexion at the origin. Similarly if $\delta = 0$, $\rho_2 = \infty$.

If $\alpha = 0$ and $\delta = 0$, the origin is a point of inflexion on both branches. This appears also immediately from the consideration that in this case u_3 contains u_2 as a factor.

If the equation of a curve when the origin is at a node contain no terms of the third degree, the origin is a point of inflexion on both branches. An example of this is seen in the Lemniscate, Art. 204.

Examples.

1. Find the radii of curvature at the origin of the two branches of the curve

$$ax^3 - 2bxy + cy^3 = x^4 + y^4,$$

the axes being rectangular. *Ans.* $\frac{b}{a}$ and $\frac{b}{c}$.

2. Find the radii of curvature at the origin in the curve

$$a(y^2 - x^2) = x^3.$$

Transforming the equation to the internal and external bisectors of the angle between the axes, it becomes

$$2\sqrt{2}\,axy = (x - y)^3;$$

hence the radii of curvature are $a\sqrt{2}$ and $-a\sqrt{2}$, respectively.

244. **Radii of Curvature at a Cusp.**—The preceding method fails when applied to a cusp, because the angle ω vanishes in that case. It is easy however to supply an independent investigation: for, if we take the tangent and normal at the cusp for the axes of x and y, respectively, the equation of the curve, by the method of Art. 204, may be written in the form

$$y^2 = ax^3 + \beta x^2y + \gamma xy^2 + \delta y^3 + u_4 + \&c. \qquad (20)$$

Now in this, as in every case, the curvature at the origin depends on the form of the portion of the curve indefinitely near to that point; consequently in investigating this form we may neglect y^2x, y^3, &c. in comparison with y^2; and x^4, x^3y, &c. in comparison with x^3.

Accordingly, the curvature at the origin is the same, in general, as that of the cubic

$$y^2 = ax^3 + \beta x^2y. \qquad (21)$$

Solving for y we obtain

$$\left(y - \frac{\beta}{2}x^2\right)^2 = x^3\left(a + \frac{\beta^2}{4}x\right).$$

It is easily seen that the origin is in this case a cusp of the *first* species; for, if α be positive, the quantity at the right-hand side becomes negative for negative values of x $\left(\text{less than } \frac{4\alpha}{\beta^2}\right)$ and y becomes imaginary at the same time; accordingly no portion of the curve near the origin extends to the negative side of the axis of x.

If α be negative, the two branches of the curve extend at the negative side of the axis of x.

Moreover, since $y = \frac{\beta}{2}x^2 \pm x^{\frac{3}{2}}\left(\alpha + \frac{\beta^2}{4}x\right)^{\frac{1}{2}}$, the values of y corresponding to any small value of x have opposite signs, and hence the cusp is of the *first* species.

Again, to find the radii of curvature, we divide the equation (20) by y^2, and substitute 2ρ for $\frac{x^2}{y}$ as before, and thus we get

$$1 = 4\alpha\frac{\rho^2}{x} + 2\beta\rho;$$

from which we see that ρ vanishes along with x, and the radii of curvature are zero for both branches at the origin.

This result can also be arrived at by differentiation, by aid of formula (1).

245. Next, suppose that the term containing x^3 disappears, or $\alpha = 0$; then the equation of the curve is

$$y^2 = \beta x^2 y + \gamma x y^2 + \delta y^3 + \alpha' x^4 + \&c.$$

and proceeding as before, the curvature at the origin is the same as in the curve

$$y^2 = \beta x^2 y + \alpha' x^4. \qquad (22)$$

The two branches of this curve are determined by the equation

$$y = \frac{\beta}{2}x^2 \pm \frac{x^2}{2}\sqrt{\beta^2 + 4\alpha'}.$$

The nature of the origin depends on the sign of $\beta^2 + 4\alpha'$, and the discussion involves three cases.

(1). If $\beta^2 + 4\alpha'$ be *positive*, it is evident that the curve extends at both sides of the origin, and that point is a *double* cusp (Art. 205).

On dividing the equation (22) by y^2 and substituting 2ρ for $\frac{x^2}{y}$, we get

$$1 = 2\beta\rho + 4\alpha'\rho^2. \tag{23}$$

The roots of this quadratic determine the radii of curvature of the two branches at the cusp.

These branches evidently lie at the same, or at opposite sides of the axis of x, according as the radii of curvature have the same or opposite signs: i. e. according as α' has a negative or positive sign.

(2). If $\beta^2 + 4\alpha'$ be *negative*, y becomes imaginary, and the origin is a *conjugate point.*

(3). If $\beta^2 + 4\alpha' = 0$, the equation (22) becomes a perfect square; we proceed to prove that in this case the origin is a *cusp of the second species.*

To investigate the form of the curve near the origin, it will be necessary to take into account the terms of the fifth degree in x (y being regarded as of the second): this gives

$$\left(y - \frac{\beta}{2}x^2\right)^2 = \gamma xy^2 + \beta' x^3 y + \alpha'' x^5 = x\,(\gamma y^2 + \beta' x^2 y + \alpha'' x^4). \tag{24}$$

It will be observed that the right-hand side changes its sign with x; accordingly the origin is a cusp. Also the cusp is of the second species, for the two roots of the equation in y plainly have the same sign, viz., that of β: and consequently both branches of the curve at the origin lie at the same side of the axis of x.

Moreover, as equation (23) has equal roots in this case, *the radii of curvature of the two branches are equal,* and the branches have a contact of the second order.

We conclude that when the term involving x^3 in equation (20) disappears, the origin is a double cusp, a cusp of the second species, or a conjugate point, according as $\beta^2 + 4\alpha' > = \text{or} < 0$.

Moreover if $\alpha' = 0$, one root of the quadratic (23) is infinite, and the other is $\frac{1}{2\beta}$. The origin in this case is a double cusp, and is also a point of inflexion on one branch. Such a point is called a point of *oscul-inflexion* by Cramer.

If $\beta = 0$ in addition to $\alpha' = 0$, the origin is a cusp of the first species, the radii of curvature being infinite for both branches.

It is easy to see from other considerations that the radii of curvature at a cusp of the first species are always either zero or infinite.

For, since the two branches of the curve in this case turn their convexities in opposite directions, $\frac{d^2y}{dx^2}$ must have opposite signs at both sides of the cusp, and consequently it must *change its sign* at that point; but this can happen only in its passage through zero, or through infinity.

246. **Recapitulation.**—The conclusions arrived at in the two preceding Articles may be briefly stated as follows:—

(1). Whenever the equation of a curve can be transformed into the shape $y^2 = ax^3$ + terms of the third and higher degrees the origin is a cusp of the first species; both radii of curvature being zero at the point.

(2). When the coefficient of x^3 vanishes* the origin is generally either a double cusp, a conjugate point, or a cusp of the second species. In the latter case the two branches of the curve have the same centre of curvature, and consequently have a contact of the second order with each other.

(3). If the lowest term in x (independent of y) be of the 5th degree, the origin is a point of oscul-inflexion.

If, however, the coefficient of x^2y also vanish, the origin is a cusp of the first species, and is a point of inflexion on both branches of the curve.

247. **General Investigation of Cusps.**—The preceding re-

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* In this case, if v_1 be the equation of the tangent at the cusp, the equation of the curve is of the form

$$v_1^2 + v_1v_2 + v_4 + \&c. = 0.$$

This is also evident from geometrical considerations.

sults admit of being established in a somewhat more general manner as follows:—

By the method already given, the equation which determines the form of an algebraic curve near to a cusp may be written in the following general shape:

$$y^2 = 2Ax^a y + Bx^b + Cx^c, \tag{25}$$

where $2Ax^a$ is the lowest term in the coefficient of y, and Bx^b, Cx^c* are the lowest terms independent of y.

By hypothesis, a, b, c are positive integers, and $a > 1$, $b > 2$, $c > 3$; now, solving for y we obtain

$$y = Ax^a \pm \sqrt{A^2x^{2a} + Bx^b + Cx^c},$$

which represents two parabolas† osculating the two branches at the origin.

The discussion of the preceding form for y resolves into three cases, according as $2a$ is $>$ $=$ or $<$ b.

(1). Let $2a = b + h$, then

$$y = Ax^{\frac{b+h}{2}} \pm x^{\frac{b}{2}} \sqrt{B + A^2x^h + Cx^{c-b}}.$$

(α). If b be *odd*, $x^{\frac{b}{2}}$ becomes imaginary for negative values of x, and accordingly the origin is a cusp of the *first species* in this case.

(β). If b be *even*, and B positive, y is real for all values of x near the origin; accordingly that point is a *double cusp*.

(γ). If b be *even*, and B negative, the origin is a *conjugate point*.

(2). If $2a = b$, we have

$$y = Ax^a \pm x^a \sqrt{(A^2 + B) + Cx^{c-b}}.$$

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* This term is retained, as it is necessary in the case of a cusp of the second species.

† The word parabola is here employed in its more extensive signification.

In this case, the origin is a double cusp, or a conjugate point, according as $A^2 + B$ is positive or negative.

Again, if $A^2 + B = 0$ we have

$$y = x^a \left(A + x^{\frac{c-b}{2}} \sqrt{C}.\right)$$

(α). If $c - b$ be an odd number, the origin is a cusp of the second species. (β). If $c - b$ be even, the origin is a double cusp, or a conjugate point, according as C is positive or negative.

(3). $2a < b$, or $b = 2a + h$.

Here $$y = Ax^a \pm x^a \sqrt{A^2 + Bx^h + Cx^{c-2a}},$$

and the curve evidently extends at both sides of the origin, which accordingly is a *double cusp*.

This method of investigating curvature is capable of being modified so as to apply to the case of multiple points of a higher order; the discussion however is neither sufficiently elementary, nor sufficiently important, to be introduced here.

248. **Points on Evolute corresponding to Cusps on Curve.**—In connexion with evolutes and involutes the preceding reults lead to a few interesting conclusions.

(1). If a curve has a cusp of the first species, its evolute *n general* passes through the cusp. In some cases, however, o a cusp of this class corresponds an asymptote to the evoute.

(2). To a cusp of the second species corresponds in geneal a point of inflexion on the evolute; in some cases the point of inflexion lies altogether at infinity.

(3). To a double cusp corresponds a double tangent to the evolute.

249. **Equation of the Osculating Conic.**—As an additional llustration of the principles involved in the preceding invesigation it is proposed to discuss the question of the conic which *osculates* an algebraic curve at a given point. Transferring the origin to the point, and taking the tangent as

axis of x, the equation of the curve may be written in the form

$$ay = x^2 + a_1xy + a_2y^2 + b_0x^3 + b_1x^2y + b_2y^2x + b_3y^3$$
$$+ c_0x^4 + c_1x^3y + \&c. + d_0x^5 + \&c. \qquad (26)$$

In considering the form of the curve near the origin, as a first approximation we may, as in Art. 244, neglect xy, y^2, &c. in comparison with y; and x^3, x^4, &c. in comparison with x^2; thus the equation reduces to the form

$$ay = x^2. \qquad (27)$$

Hence the form to which every curve of finite curvature approximates in the limit is that of the common parabola, as already seen in Art. 225.

To proceed to the next approximation, we retain terms of the *third* order (remembering that when x is a very small quantity of the first order, y is one of the *second*), and the equation becomes

$$ay = x^2 + a_1xy + b_0x^3.$$

On substituting ay instead of x^2 in the term b_0x^3 the preceding equation becomes

$$ay = x^2 + (a_1 + b_0a)\,xy. \qquad (28)$$

This represents a conic having contact of the *third* order with the proposed curve at the origin. When $a_1 + b_0a = 0$ the parabola $ay = x^2$ has a contact of the *third* order at the origin, and accordingly so also has the osculating circle.

In proceeding to the next and final approximation, we retain terms of the fourth order, and we get

$$ay = x^2 + a_1xy + a_2y^2 + b_0x^3 + b_1x^2y + c_0x^4. \qquad (29)$$

Moreover, from the preceding approximation we have

$$b_0axy = b_0x^3 + b_0x^2y\,(a_1 + ab_0).$$

Hence, we immediately get for the equation of the conic having a contact of the closest kind with the given curve,

$$ay = x^2 + (a_1 + b_0 a)\,xy + \left[a_2 + a\,(b_1 - a_1 b_0) + a^2\,(c_0 - b_0^2)\right] y^2. \quad (30)$$

This conic, since it has the closest contact possible with he given curve at the origin, is *the osculating conic* (Art. 240) or that point.

In like manner the parabola

$$ay = x^2 + (a_1 + b_0 a)\,xy + \frac{(a_1 + b_0 a)^2}{4}\,y^2, \quad (31)$$

since it has the closest contact possible for a parabola is *the osculating parabola* at the point.

EXAMPLES.

1. Prove that the radius of curvature at the vertex of a parabola is equal to its semi-latus rectum.

2. Find the length of the radius of curvature at the origin in the curve

$$y^4 + x^3 + a(x^2 + y^2) = a^2 y. \qquad \textit{Ans. } \frac{a}{2}.$$

3. Find the radius of curvature at the origin in the curve

$$a^2 y = bx^3 + cx^2 y. \qquad \textit{Ans. } \infty.$$

4. Prove that the locus of the centres of ellipses having contact of the third order with a given curve at a common point is a right line.

5. Prove that the locus of the centres of equilateral hyperbolas which have contact of the second order with a given curve at a fixed point, is a circle, whose radius is half that of the circle of curvature at the point.

6. Prove geometrically that the centre of curvature at any point on an ellipse is the pole of the tangent at the point with respect to the confocal hyperbola which passes through that point.

7. The locus of the centres of ellipses whose axes have a given direction, and which have a contact of the second order with a given curve at a common point, is an equilateral hyperbola passing through the point.

8. The locus of the foci of parabolas which have a contact of the second order with a given curve at the same point is a circle?

9. Prove that the radius of curvature of the curve $a^{m-1} y = x^m$ at the origin is zero, $\frac{a}{2}$, or infinity, according as m is $<$ $=$ or $>$ 2.

10. Two plane closed curves have the same evolute, what is the difference between their perimeters?

Ans. $2\pi d$, where d is the distance between the curves.

11. Find the radius of curvature at the origin in the curve

$$3y = 4x - 15x^2 - 3x^3:$$

find also at what points the radius of curvature is infinite.

12. Apply the principles of maxima and minima to find the greatest and least distances of a point from a given curve; and show that the problem is solved by drawing the normals to the curve from the given point.

(a). Prove that the distance is a minimum, if the given point be nearer to the curve than the corresponding centre of curvature, and a maximum if it be further.

(*b*). If the given point be on the evolute, show that the solution arrived at is neither a maximum nor a minimum, and hence show that the circle of curvature cuts as well as touches the curve at its point of contact.

13. Find an expression for the whole length of the evolute of an ellipse.

Ans. $4\dfrac{a^3-b^3}{ab}$.

14. Find the radii of curvature of the two branches of the curve

$$x^4 - \frac{5ax^2y}{2} - axy^2 + a^2y^2 = 0.$$

at the origin. *Ans.* a and $\dfrac{a}{4}$.

15. Prove that the evolute of the hypocycloid

$$x^{\frac{2}{3}} + y^{\frac{2}{3}} = a^{\frac{2}{3}}$$

is the hypocycloid

$$(\alpha+\beta)^{\frac{2}{3}} + (\alpha-\beta)^{\frac{2}{3}} = 2a^{\frac{2}{3}}.$$

16. Find the radius of curvature at any point on the curve

$$y + \sqrt{x(1-x)} = \sin^{-1}\sqrt{x}.$$

17. If the angle between the radius vector and the normal to a curve has a maximum or a minimum value, prove that $\gamma = r$; where γ is the semi-chord of curvature which passes through the origin.

18. If the co-ordinates of a point on a curve be given by the equations

$$x = c\sin 2\theta\,(1+\cos 2\theta), \qquad y = c\cos 2\theta\,(1-\cos 2\theta),$$

find the radius of curvature at the point. *Ans.* $4c\sin^3\theta$.

19. If $u = \dfrac{1}{r}$, prove that

$$\rho = \frac{\left\{1 + \left(\dfrac{du}{ud\theta}\right)^2\right\}^{\frac{3}{2}}}{u + \dfrac{d^2u}{d\theta^2}}.$$

20. Find an expression for the radius of curvature at any point of the curve

$$x^n + y^n = a^n.$$

21. In the epicycloid

$$p^2 = \frac{c^2(r^2-a^2)}{c^2-a^2},$$

prove that

$$\rho = \frac{1}{c}(c^2-a^2)^{\frac{1}{2}}(r^2-a^2)^{\frac{1}{2}}.$$

22. If α and β be the co-ordinates of the point on the evolute corresponding to the point (x, y) on a curve, prove that

$$\frac{dy}{dx} \cdot \frac{d\alpha}{d\beta} + 1 = 0.$$

23. If ρ be the radius of curvature at any point on a curve, prove that the radius of curvature at the corresponding point in the evolute is $\frac{d\rho}{d\omega}$; where ω is the angle the radius of curvature makes with a fixed line.

24. Find the equation of the evolute of an ellipse by means of the eccentric angle.

25. Prove that the determination of the equation of the evolute of the curve $y = kx^n$ reduces to the elimination of x between the equations

$$\alpha = \frac{n-2}{n-1} x - \frac{k^2 n^2}{n-1} x^{2n-1}, \text{ and } \beta = \frac{2n-1}{n-1} kx^n + \frac{1}{kn(n-1)x^{n-2}}.$$

26. In the evolute of a parabola, Art. 234, if *NH* be drawn perpendicular to the axis of the parabola, meeting the curve in *H*, prove that *P* is the centre of curvature corresponding to the point *H*.

27. If on the tangent at each point on a curve, a constant length measured from the point of contact be taken, prove that the normal to the locus of the points so found passes through the centre of curvature of the proposed curve.

28. In general, if through each point of a curve a line of given length be drawn making a constant angle with the normal, the normal to the curve locus of the extremities of this line passes through the centre of curvature of the proposed. (Bertrand, "Dif. Cal." p. 573).

This and the preceding theorem can be immediately established from geometrical considerations.

29. If from the points of a curve perpendiculars be drawn to one of its tangents, and through the foot of each a line be drawn in a fixed direction, proportional to the length of the corresponding perpendicular; the locus of the extremity of this line is a curve touching the proposed at their common point. Find the ratio of the radii of curvature of the curves at this point.

30. Find an expression for the radius of curvature in the curve $p = \frac{mr}{\sqrt{m^2 - r^2}}$, p being perpendicular on the tangent.

31. Being given any curve and its osculating circle at a point, prove that the portion of a parallel to their common tangent intercepted between the two curves is a small quantity of the second order, when the distances of the point of contact from the two points of intersection are of the first order.

Prove that, under the same circumstances, the intercept on a line drawn parallel to the common normal is a small quantity of the third order.

32. In a curve referred to polar co-ordinates, if the origin be taken on the curve, and the tangent as prime vector, prove that the radius of curvature at the origin is equal to one-half the value of $\frac{r}{\theta}$ in the limit.

33. Hence find the length of the radius of curvature at the origin in the curve, $r = a \sin n\theta$. *Ans.* $\rho = \frac{na}{2}$.

CHAPTER XVIII.

ON TRACING OF CURVES.

250. **Tracing Algebraic Curves.**—Before concluding the discussion of curves it seems desirable to give a brief statement of the mode of tracing curves from their equations.

The usual method in the case of algebraic curves consists in assigning a series of different values to one of the co-ordinates, and calculating the corresponding series of values of the other; thus determining a number of definite points on the curve; by drawing a curve or curves of continuous curvature through these points, we are enabled to form a tolerably accurate idea of the shape of the curve under discussion.

In curves of degrees beyond the second, the preceding process generally involves the solution of equations beyond the second degree; in such cases we can determine the series of points only approximately.

251. The following are the principal circumstances to be attended to:—

(1). Observe whether from its equation the curve is symmetrical with respect to either axis; or whether it can be made so by a transformation of axes. (2). Find the points in which the curve is met by the co-ordinate axes. (3). Determine the positions of the asymptotes, if any, and at which side of an asymptote the corresponding branches lie. (4). Determine the double points, or multiple points of higher orders, if any belong to the curve, and find the tangents at such points by the method of Art. 205. (5). The existence of ovals can be often found by determining for what values of either co-ordinate the other becomes imaginary. (6). If the curve has a multiple point, its tracing is usually simplified by taking that point as origin, and transforming to polar co-ordinates; by assigning a series of values to θ we can usually determine the corresponding values of r, &c. (7). The points where the y ordinate is a maximum or a minimum are found from the equation $\frac{dy}{dx} = 0$; by this means the limits of the curve can be often assigned. (8). Determine when possible the points of inflexion on the curve.

252. To trace the curve $y^2 = x^2 (x - a)$; a being supposed positive.

In this case the origin is a conjugate point, and the curve cuts the axis of x at a distance $OA = a$. Again, when x is less than a, y is imaginary, consequently no portion of the curve lies to the left-hand side of A.

The points of inflexion, I and I', are easily determined from the equation $\frac{d^2y}{dx^2} = 0$; the corresponding value of x is $\frac{4a}{3}$; accordingly $AN = \frac{OA}{3}$.

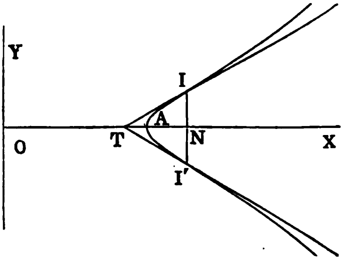

Fig. 31.

Again, if TI be the tangent at the point of inflexion I, it can readily be seen that $TA = \frac{a}{9} = \frac{AN}{3}$.

This curve has been already considered in Art. 207, and is a cubical parabola having a conjugate point.

253. **Cubic with three Asymptotes.**—We shall next consider the curve*

$$y^2x + ey = ax^3 + bx^2 + cx + d, \tag{1}$$

where a is supposed positive.

The axis of y is an asymptote to the curve (Art. 194), and the directions of the two other asymptotes are given by the equation

$$y^2 - ax^2 = 0, \quad \text{or } y = \pm x \sqrt{a};$$

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* This investigation is principally taken from Newton's "Enumeratio Linearum Tertii ordinis."

if the term bx^2 be wanting, these lines are asymptotes ; if b be not zero, we get for the equations of the asymptotes

$$y = x\sqrt{a} + \frac{b}{2\sqrt{a}}, \quad y + x\sqrt{a} + \frac{b}{2\sqrt{a}} = 0.$$

On multiplying the equations of the three asymptotes together and subtracting the product from the equation of the curve, we get

$$ey = \left(c - \frac{b^2}{4a}\right)x + d,$$

this is the equation of the right line passing through the three points in which the cubic meets its asymptotes. (Art. 198).

Again, if we multiply the proposed equation by x and solve for xy, we get

$$xy = -\frac{e}{2} \pm \sqrt{ax^4 + bx^3 + cx^2 + dx + \frac{e^2}{4}}: \qquad (2)$$

from which a series of points can be determined on the curve corresponding to any assigned system of values for x; it also follows that all chords drawn parallel to the axis of y are bisected by the hyperbola $xy + \frac{e}{2} = 0$.

Hence we infer that the middle points of all chords drawn parallel to an asymptote of the cubic lie on an hyperbola.

The form of the curve depends on the roots of the biquadratic under the radical sign. (1). Suppose these roots to be all real and denoted by α, β, γ, δ, arranged in order of increasing magnitude, and we have

$$xy = -\frac{e}{2} \pm \sqrt{a(x-\alpha)(x-\beta)(x-\gamma)(x-\delta)}.$$

Now when x is $< \alpha$, y is real; when $x > \alpha$ and $< \beta$, y is imaginary; when $x > \beta$ and $< \gamma$, y is real; when $x > \gamma$ and $< \delta$, y is imaginary; when $x > \delta$, y is real.

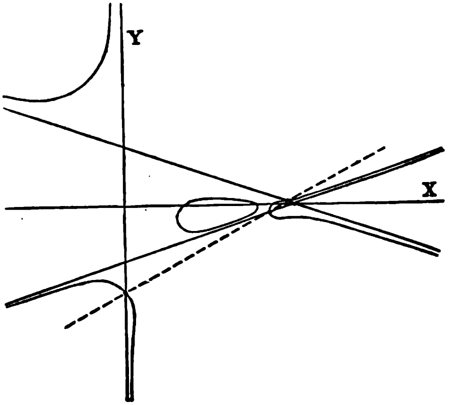

Fig. 32.

We infer that the curve consists of three pairs of infinite branches together with an oval lying between the values β and γ for x.

The accompanying figure* represents such a curve.

Again, if either the two greatest roots or the two least roots become equal, the corresponding point becomes a *node*.

If the intermediate roots become equal, the *oval* shrinks into a *conjugate point* on the curve.

If three roots be equal, the corresponding point is a *cusp*.

If two of the roots be impossible and the other two unequal, the curve can have neither an *oval* nor a *double point*.

If the sign of a be negative, the curve has but one real asymptote.

254. **Asymptotes.**—In the preceding figure, the student will observe that to each asymptote correspond two infinite branches; this is a general property of algebraic curves, of which we have a familiar instance in the common hyperbola.

By the student who is acquainted with the elementary principles of conical projection the preceding will be readily apprehended; for if we suppose any line drawn cutting a closed oval curve in two points at which tangents are drawn, and if the figure be so projected that the intersecting line is sent to infinity; then the tangents will be projected into asymptotes, and the oval becomes a curve in two portions, each having two infinite branches, a pair for each asymptote, as in the hyperbola.

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* The figure is a tracing of the curve

$$9xy^2 + 108y = (x - 5)(x - 11)(x - 12).$$

It should be also observed that the points of contact at nfinity on the asymptote in the opposite directions along it must be regarded as being *one* and the *same* point, since they re the projection of the same point. That the points at infinity in the two opposite directions on any line must be regarded as a single point is also evident from the consideration that a right line is the limiting stage of a circle of infinite adius.

The property admits also of an analytical proof; for if he asymptote be taken as the axis of x, the equation of the curve (Art. 198) is of the form

$$y\phi_1 + \phi_2 = 0, \quad \text{or } y = -\frac{\phi_2}{\phi_1},$$

where ϕ_2 is at least one degree lower than ϕ_1 in x and y. Now, when x is infinitely great, the fraction $\frac{\phi_2}{\phi_1}$ becomes in general infinitely small, whether x be *positive* or *negative*; and onsequently the axis is asymptotic to the curve in both directions.

255. To trace the curve

$$a^3y^2 = bx^4 + x^5,$$

where a and b are both positive.

Here $\quad ya^{\frac{3}{2}} = \pm x^2 (x + b)^{\frac{1}{2}}.$

The curve is symmetrical with respect o the axis of x, and has two infinite branches; the origin is a double cusp. The shape of the curve is exhibited in the figure annexed.

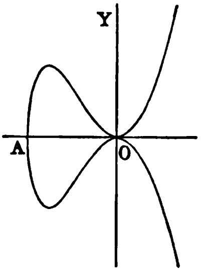

Fig. 33.

If b were negative, we should have

$$ya^{\frac{3}{2}} = \pm x^2 (x - b)^{\frac{1}{2}}.$$

Here y becomes imaginary for values of x less than b; ccordingly the origin is a conjugate point in this case; the curve has two infinite branches as in the former case.

256. To trace the curve

$$a^3y^2 = 2abx^2y + x^6.$$

From the form of its equation we see that the origin is a point of *oscul*-inflexion (Art. 245).

Solving for y, we can easily determine any number of points on the curve we please. It has two infinite branches at opposite sides of the axis of x, and a loop at the negative side of that axis, as exhibited in the figure.

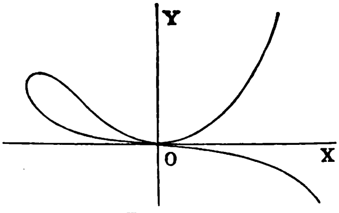

Fig. 34.

257. To discuss the curve

$$x^4 + x^2y^2 + y^4 = x\,(ax^2 - by^2).$$

(1). Let a and b have the same sign, then the origin is a triple point, having for its tangents the lines

$$x = 0,\ x\sqrt{a} + y\sqrt{b} = 0,$$

and $$x\sqrt{a} - y\sqrt{b} = 0.$$

Moreover, since the curve has no real asymptote, it is a finite or closed curve with three loops passing through the origin; and it is easily seen that its shape is that represented in the accompanying figure.

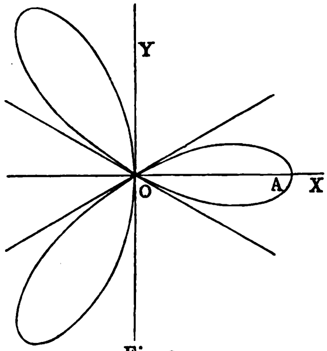

Fig. 35.

(2). If a and b have opposite signs, the lines represented by $ax^2 + by^2 = 0$ become imaginary. The curve in this case consists of a single oval as in the figure.*

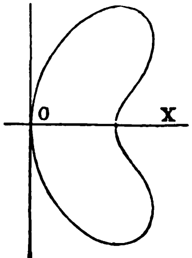

Fig. 36.

258. **Form of Curve near a Double Point.**—Whenever the curve has a node or a cusp, by transforming the origin to that point, the shape of the curve for the branches passing through the point admits of being investigated by the method ex-

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* This and the preceding figure were traced for the case where $b = 3a$: if the value of $\frac{b}{a}$ be altered, the shape of the curve will alter at the same time. If *a be greater* than b, the latter curve will lie inside the tangent at the point X.

plained in Arts. 243, 244. It is unnecessary to enter into detail on this subject here, as it has been already discussed in the Articles referred to.

259. In connexion with the tracing and the discussion of curves there is an elementary general principle which may be introduced here.

If the equation of a curve be of the form

$$LL' - MM' = 0,$$

where L, M, L', M' are each functions of the co-ordinates x and y, the curve evidently passes through all the points of intersection of the curves represented by the equations $L = 0$ and $M = 0$; similarly it passes through the intersections of $L = 0$ and $M' = 0$; and also those of $M = 0$ and $L' = 0$; and of $L' = 0$ and $M' = 0$. Moreover, if L and L' become identical, the points of intersection coincide in pairs, and the equation of the curve becomes of the form $L^2 - MM' = 0$; which represents a curve touching the curves $M = 0$, $M' = 0$, at their points of intersection with the curve $L = 0$.

This principle admits of easy extension, but as the subject belongs properly to the method of trilinear co-ordinates it is not considered necessary to enter more fully into it here.

260. **On Tracing Curves given in Polar Co-ordinates.**—The mode of procedure in this case does not differ essentially from that for Cartesian co-ordinates. We have already in Arts. 200 and 201, considered the method of finding the asymptotes and asymptotic circles in such cases. It need scarcely be observed that the number and variety of curves whose discussion more properly comes under the method of polar co-ordinates, are indefinite. We propose to confine our attention to a few varieties of the class of curves represented by the equation

$$r^m = a^m \cos m\theta.$$

261. **On the Curves $r^m = a^m \cos m\theta$.**—In this case, since the equation is unaltered when θ is changed into $-\theta$, the curve is symmetrical with respect to the prime vector; again, when $\theta = 0$, we have $r = a$, and as θ increases from zero to $\frac{\pi}{2m}$,

r diminishes from a to zero. When m is a positive integer, it is easily seen that the curve consists of m similar loops.

There are many familiar curves included under this equation; thus, when $m = 1$, we have $r = a \cos\theta$, which represents a circle; again, if $m = -1$, the equation gives $r\cos\theta = a$, which represents a right line. Also, if $m = 2$, we have $r^2 = a^2 \cos 2\theta$, a Lemniscate (Art. 204). If $m = -2$, we get $r^2 \cos 2\theta = a^2$, an equilateral hyperbola.

If $m = \frac{1}{2}$, we get $r^{\frac{1}{2}} = a^{\frac{1}{2}} \cos\frac{\theta}{2}$, whence $r = \frac{a}{2}(1 + \cos\theta)$, (the cardioid, Ex. 4, p. 213); with $m = -\frac{1}{2}$, it is $r^{\frac{1}{2}} \cos\frac{\theta}{2} = a^{\frac{1}{2}}$ (the parabola, Ex. 1, p. 212); and so on. As already observed, if we change m into $-m$, we get a new curve, the inverse of the original. Also the reciprocal polar is obtained by substituting $-\frac{m}{m+1}$ instead of m.

The tangent and normal can be immediately drawn at any point on a curve of this class by aid of the results arrived at in Art. 186. The radius of curvature at any point has been determined in Ex. 5, Art. 229. The method of finding the equations of the successive *pedals*, both positive and negative, has been also already explained.

A few examples in the case of fractional indices are here added.

Example 1.

$$r^{\frac{1}{3}} = a^{\frac{1}{3}} \cos\frac{\theta}{3}.$$

Here when $\theta = 0$, we have $r = a$, and the curve cuts the prime vector at a distance OA equal to a; again when $\theta = \frac{\pi}{2}$, $r = \frac{3a\sqrt{3}}{8}$; also when $\theta = \pi$, $r = \frac{a}{8}$, or $OB = \frac{a}{8}$.

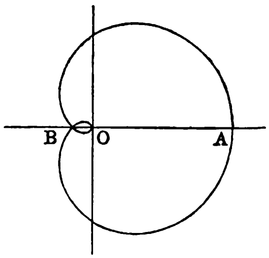

Fig. 37.

The shape of the curve is given in the accompanying figure. This curve is the inverse of the *caustic* considered in *Example* 18, p. 256.

Ex. 2. $r^{\frac{3}{4}} = a^{\frac{3}{4}} \cos \frac{3}{4}\theta.$

Ex. 3. $r^{\frac{4}{5}} = a^{\frac{4}{5}} \cos \frac{4}{5}\theta.$

Ex. 4. $r^{\frac{5}{3}} = a^{\frac{5}{3}} \cos \frac{5}{3}\theta.$

In Ex. 2, as θ increases from zero to 120°, r diminishes from a to zero; when θ increases from 120° to 240°, r increases from zero to a: when θ increases from 240° to 360°, r diminishes from a to zero. By assigning negative values to θ, the remaining part of the curve is seen to be symmetrical with that traced as above. The same result plainly follows by continuing the values for θ from 360° up to 720°. The form of the curve is exhibited in the annexed figure.

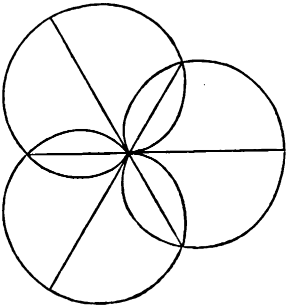

Fig. 38.

In Ex. 3, according as $\cos \frac{4}{5}\theta$ is positive or negative, we get equal and opposite *real* values, or *imaginary* values, for r. Hence it is easily seen that for values of θ between $\pm \frac{5}{8}\pi$ the radius vector traces out two symmetrical portions of the curve; again, between $\frac{15}{8}\pi$ and $\frac{25}{8}\pi$ we get two other symmetrical portions. The shape is that given in the former of the two accompanying figures.

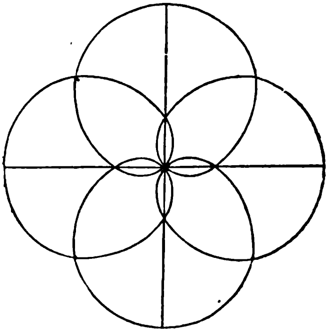

Fig. 39.

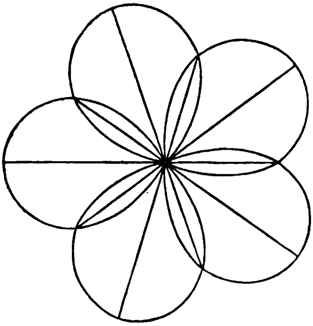

Fig. 40.

The latter figure represents the curve in Ex. 4; it consists of *five* symmetrical portions ranged round the origin.

The results above stated admit of generalization, and it can be shown, without difficulty, that in general the curve $r^{\frac{p}{q}} = a^{\frac{p}{q}} \cos \frac{p\theta}{q}$ consists of p similar portions arranged about the origin; and that the entire curve is included within a circle of radius a when p is positive, but lies altogether outside it when p is negative.

262. **Roulettes.**—When one curve rolls without sliding upon another, any point invariably connected with the rolling curve describes another curve, called a *roulette.*

The curve which rolls is called the generating curve, and the fixed curve on which it rolls is called the directing curve or the *base.* It is not proposed here to consider any beyond the most elementary cases of roulettes; we shall commence with the simplest—viz., the cycloid.

263. **The Cycloid.**—This curve is the path described by a point on the circumference of a circle, which is supposed to roll upon a fixed right line.

The cycloid is the most important of transcendental curves, as well from the elegance of its properties as from its numerous applications in Mechanics.

We shall proceed to investigate some of the most elementary properties of the curve.

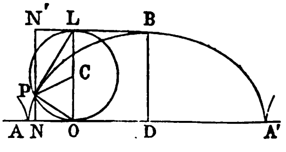

Fig. 41.

Let LPO be any position of the rolling circle, P the generating point, O the point of contact of the circle with the fixed line. Take the length AO equal to the arc PO, then from the mode of generation of the curve, A is the position of the generating point when in contact with the fixed line; also, if AA' be equal to the circumference of the circle, A' will be the position of the point at the end of one complete revolution of the circle. Bisect AA' in D, and draw DB equal to the diameter of the circle, then B is evidently the highest point in the cycloid. Draw PN perpendicular to AA', and let $PN = y$, $AN = x$, $PCO = \theta$, $CO = a$, and we get

$$x = AO - NO = a(\theta - \sin\theta), \quad y = PN = a(1 - \cos\theta). \quad (3)$$

ion of any point on the cycloid is determined by these equations when the angle θ is known, i. e. the angle through which the circle has rolled, starting from the position for which the generating point is in contact with the right line.

264. **Cycloid referred to its Vertex.**—It is often convenient to refer the cycloid to its vertex as origin, and to the tangent and normal at that point as axes of co-ordinates. In the preceding figure let

$$x = BN', \quad y = PN', \quad \angle PCL = \phi = \pi - \theta;$$

then we have

$$x = BN' = a(\phi + \sin\phi), \; y = PN' = a(1 - \cos\phi). \qquad (4)$$

265. **Tangent and Normal to Cycloid.**—It can be easily seen that the line PO is normal at P to the cycloid; for the motion of each point on the circle at the instant is one of rotation about the point O, i. e. each point may be regarded as describing at the instant an infinitely small circular* arc whose centre is at O: and hence PO is normal to the curve.

This result can also be established from the values of x and y in (3): for

$$\frac{dx}{d\theta} = a(1 - \cos\theta), \; \frac{dy}{d\theta} = a\sin\theta. \qquad (5)$$

$$\therefore \frac{dy}{dx} = \frac{\sin\theta}{1 - \cos\theta} = \cot\frac{\theta}{2} = \cot PLO,$$

and accordingly PL is the tangent, and PO the normal to the curve at P.

Again, if we square and add the values of $\frac{dx}{d\theta}$ and $\frac{dy}{d\theta}$, we obtain

$$\left(\frac{ds}{d\theta}\right)^2 = a^2\left\{(1 - \cos\theta)^2 + \sin^2\theta\right\} = 4a^2\sin^2\frac{\theta}{2},$$

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* This method of finding the normal to a cycloid is due to Descartes, and evidently applies equally to all roulettes.

hence
$$\frac{ds}{d\theta} = 2a \sin\frac{\theta}{2} = PO. \qquad (6)$$

266. **Radius of Curvature and Evolute of Cycloid.**—Let ρ denote the radius of curvature at the point P, and $\angle PON = \omega = \frac{\theta}{2}$,

then
$$\rho = \frac{ds}{d\omega} = 2\frac{ds}{d\theta} = 4a \sin\frac{\theta}{2} = 2PO, \qquad (7)$$

or the radius of curvature is double the normal. From this value of ρ the evolute of the curve can be easily determined. For, produce PO until $OP' = OP$, then P' is the centre of curvature belonging to the point P. Again, produce LO until $OO' = OL$, and describe a circle through O, P', and O'; this circle evidently touches AA', and is equal to the generating circle LPO.

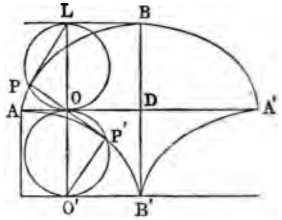

Fig. 42.

Also the arc OP' = arc $OP = AO$.

$$\therefore \text{ arc } O'P' = O'P'O - P'O = AD - AO = OD = B'O'.$$

Hence the locus of P' is the cycloid got by the rolling of this new circle along the line $B'O'$, and accordingly the evolute of a cycloid is another cycloid; it is evident that the evolute of the cycloid ABA' is made up of the two semi-cycloids, AB' and $B'A'$, as in the figure. Conversely the cycloid ABA' is an involute of the cycloid $AB'A'$.

267. **Length of Arc of Cycloid.**—Since $AP'B'$ is the evolute of the cycloid APB, it follows from Art. 231, that the arc AP' of the cycloid is equal in length to the line PP', or to twice $P'O$; hence, as A is the highest point in the cycloid $AP'B'$, it follows that the arc AP' measured from the highest point of a cycloid is double the intercept $P'O$, made on the tangent at the point by the tangent at the highest point of the curve. Also the whole arc AB' is double $B'D$, or is four times the radius of the generating circle; and hence the

entire length ABA' of a cycloid is eight times the radius of its generating circle.

Again, if the cycloid be referred to its vertex as in Art. 264, the distance of P' from AA' is represented by x, and we shall have

$$P'O^2 = OO' \times x = 2ax.$$

Hence, denoting the arc AP' by s, we have

$$s^2 = 4P'O^2 = 8ax. \tag{8}$$

This relation is of importance in the applications of the cycloid in Mechanics.

268. **Epicycloids and Hypocycloids.**—The investigation of the properties of the cycloid naturally gave rise to the discussion of the more general case of a circle rolling on a fixed circle. In this case the curve generated by any point on the circumference of the rolling circle is called an epicycloid, or a hypocycloid, according as the circle rolls on the exterior, or the interior of the fixed circle. We shall commence with the former case.

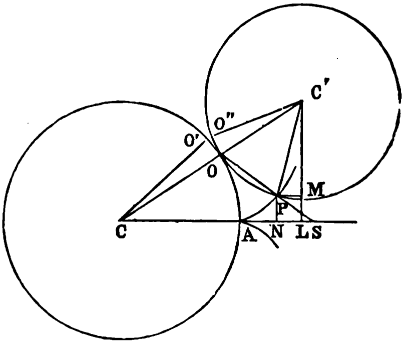

Fig. 43.

Let P be the position of the generating point at any instant, A its position when on the fixed circle; then the arc OA = arc OP.

Again, let C and C' be the centres of the circles, R and r their radii; $\angle ACO = \theta$, $\angle OC'P = \theta'$; then, since arc OA = arc OP, we have $R\theta = r\theta'$.

Now suppose C taken as the origin of rectangular co-ordinates and CA as the axis of x; draw PN and $C'L$ perpendicular, and PM parallel, to CA, and we have

$$x = CN = CL - NL = (R + r)\cos\theta - r\cos(\theta + \theta'),$$

$$y = PN = C'L - C'M = (R + r)\sin\theta - r\sin(\theta + \theta');$$

or, substituting $\frac{R}{r}\theta$ for θ',

$$\left.\begin{aligned} x &= (R+r)\cos\theta - r\cos\frac{R+r}{r}\theta, \\ y &= (R+r)\sin\theta - r\sin\frac{R+r}{r}\theta, \end{aligned}\right\}. \qquad (9)$$

When the radius of the rolling circle is a submultiple of that of the fixed circle, the generating point, after the circle has rolled once round the circumference of the fixed circle, evidently returns to the same position, and will generate the same curve in the next revolution. More generally, if the radii of the circles have a commensurable ratio, the generating point, after a certain number of revolutions, will return to its original position: but if the ratio be incommensurable, the point will never return to the same position, but will describe an infinite series of distinct curves. As, however, the successive portions of the curve are in every respect equal to each other, the path described by the generating point from the position in which it leaves the fixed circle until it returns to it again is usually regarded as a complete epicycloid, and the middle point of this path is called the *vertex* of the curve.

In the case of the hypocycloid, the generating circle rolls on the interior of the fixed circle, and it can be easily seen that the expressions for x and y are derived from those in (9) by changing the sign of r; hence we have

$$\left.\begin{aligned} x &= (R-r)\cos\theta + r\cos\frac{R-r}{r}\theta, \\ y &= (R-r)\sin\theta - r\sin\frac{R-r}{r}\theta, \end{aligned}\right\}. \qquad (10)$$

The properties of these curves are best investigated by aid of the simultaneous equations contained in formulas (9) and (10).

Again, as in the case of the cycloid, it is evident from Descartes' principle that the instantaneous path of the point

P is an elementary portion of a circle having O as centre; accordingly the tangent to the path at P is perpendicular to the line PO, and that line *is the normal to the curve at P*. These results can also be deduced, as in the case of the cycloid, by differentiation from the expressions for x and y. We leave this as an exercise for the student.

To find an expression for an element ds of the curve at the point P; take O', O'', two points infinitely near to O on the circles, and such that $OO' = OO''$; and suppose the generating circle to roll until these points coincide:* then the lines CO' and $C'O'$ will lie in directum, and the circle will have turned through an angle equal to the sum of the angles OCO' and $OC'O''$; hence, denoting these angles by $d\theta$ and $d\theta'$, respectively, we have

$$ds = OP\,(d\theta + d\theta') = OP\left(1 + \frac{R}{r}\right)d\theta; \qquad (11)$$

since

$$d\theta' = \frac{R}{r}\,d\theta.$$

269. **Radius of Curvature of an Epicycloid.**—Suppose ω to be the angle OSN between the normal at P and the fixed line CA, then

$$\omega = C'OS - C'CS = \frac{\pi}{2} - \frac{\theta'}{2} - \theta. \quad \therefore\ d\omega = -\,d\theta\left\{1 + \frac{R}{2r}\right\}.$$

Hence, if ρ be the radius of curvature corresponding to the point P, it is evident from Art. 220 that

$$\rho = -\frac{ds}{d\omega} = OP\,\frac{2\,(R + r)}{R + 2r}. \qquad (12)$$

Accordingly, the radius of curvature in an epicycloid is in a constant ratio to the chord OP joining the generating point to the point of contact of the circles.

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* It may be observed that $O'O''$ is infinitely small in comparison with OO'; hence the space through which the point O moves during a small displacement is infinitely small in comparison with the space through which P moves; it is in consequence of this property that O may be regarded as being at rest for the instant, and every point connected with the rolling circle as having a circular motion around it.

270. Double Generation of Epicycloids and Hypocycloids.— In a hypocycloid, if the rolling circle be greater than the fixed circle it can be easily shown that the curve can be generated as an epicycloid. For, let P be any position of the generating point, O the corresponding point of contact of the two circles; draw the common diameter OED and join $O'E$ and PD; connect C the centre of the fixed circle to O' and produce CO' to meet DP produced in D', and describe a circle round the triangle $O'PD'$; this circle plainly touches the fixed circle; also the segments standing on OP, $O'P$ and OO' are obviously similar; hence, since $OP = OO' + O'P$, we have

$$\text{arc } OP = \text{arc } OO' + \text{arc } O'P.$$

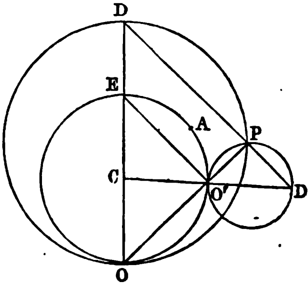

Fig. 44.

If the arc $OO'A$ be taken equal to the arc OP, we have arc $O'A$ = arc $O'P$; accordingly the point P describes the same curve whether we regard it as on the circumference of the circle OPE rolling on the circle $OO'D$, or on the circumference of $O'PD'$ rolling on the same circle; provided the circles each start from the position in which the generating point coincides with the point A. Moreover, it is evident that the radius of the latter circle is the difference between the radii of the other two. Next, suppose the circle OPD to roll inside the circumference of $OO'D$, and let C be the centre of the fixed circle; join OP and produce it to meet the circumference of the fixed circle in O'; draw $O'E$ and PD, join CO', intersecting PD in D', and describe a circle round the triangle $PD'O'$. It is

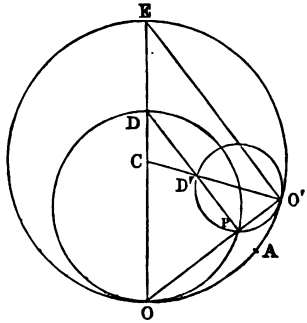

Fig. 45.

evident as before that this circle touches the larger circle, and that its radius is equal to the difference between the radii of the two given circles. Also, for the same reason as in the former case, we have

$$\text{arc } OO' = \text{arc } OP + \text{arc } O'P.$$

If the arc OA be taken equal to OP, we get arc $O'P$ = arc $O'A$; consequently the point P will describe the same hypocycloid on whichever circle we suppose it to be situated, provided the circles each set out from the position for which P coincides with A.

These important results were given by Euler (Acta Petrop. 1781). By aid of them all hypocycloids are reducible either to epicycloids, or to hypocycloids in which the radius of the generating circle is less than half that of the fixed circle.

271. **Evolute of an Epicycloid.**—The evolute of an epicycloid can be easily seen to be a similar epicycloid.

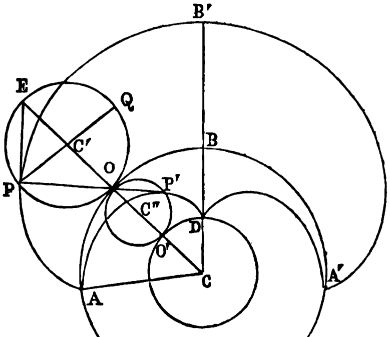

Fig. 46.

For, let P be the generating point in any position, A its position when on the fixed circle; join P to O, the point of contact of the circles, and produce it until $PP' = OP \dfrac{2R+2r}{R+2r}$ then P' is the centre of curvature by (12); hence

$$OP' = OP \frac{R}{R+2r}.$$

Next, draw $P'O'$ perpendicular to $P'O$; circumscribe the triangle OPO' by a circle; and describe a circle with C as centre, and CO' as radius; it evidently touches the circle $OP'O'$.

Then

$$OO' : OE = OP' : OP = R : R + 2r = CO : CE,$$

$$\therefore\ CO - OO' : CE - OE = CO : CE,$$

or $$CO' : CO = CO : CE;$$

that is, the lines CE, CO, and CO' are in geometrical proportion.

Again, join C to B', the vertex of the epicycloid, meeting the inner circle in D, and we have

$$\text{arc } O'D : \text{arc } OB = CO' : CO = CO : CE = O'O : EO$$

$$= \text{arc } P'O' : \text{arc } OQ.$$

$$\text{But, arc } OB = \text{arc } OQ, \quad \therefore \text{ arc } O'D = \text{arc } P'O'.$$

Accordingly, the path described by P' is that generated by a point on the circumference of the circle $OP'O'$ rolling on the inner circle, and starting when P' is in contact at D. Hence the evolute of the original epicycloid is another epicycloid. The form of the evolute is exhibited in the figure.

Again, since $CO : OE = CO' : O'O$, the ratio of the radii of the fixed and generating circles is the same for both epicycloids, and consequently the evolute is a *similar epicycloid.*

Also, from the theory of Evolutes (Art. 231), the line PP' is equal in length to the arc $P'A$ of the interior epicycloid; or the length of $P'A$, the arc measured from the vertex A of the curve, is equal to

$$\frac{2(R+r)}{R} OP' = 2OP' \frac{CC'}{CO} = 2OP \frac{CC''}{CO'}.$$

Hence, the length* of any portion of the curve measured from its vertex, is to the corresponding chord of the generating circle, as twice the sum of the radii of the circles, to the radius of the fixed circle.

The corresponding results for the hypocycloid can be found by changing the sign of the radius r of the rolling circle in the preceding formulas.

The investigation of the properties of these curves is of importance in connexion with the proper form of toothed wheels in machinery.

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* The length of the arc of an epicycloid, as also the investigation of its evolute, were given by Newton (Principia, Lib. 1, Prop. 49, 50).

272. **Epitrochoids and Hypotrochoids.**—In general, when one circle rolls on another, every point connected with the rolling circle describes a distinct curve. These curves are called epitrochoids or hypotrochoids, according as the circle rolls on the exterior or the interior of the fixed circle.

If d be the constant distance of the generating point from the centre of the rolling circle, there is no difficulty in proving, as in Art. 268, that we shall have in the epitrochoid the equations

$$\left.\begin{aligned} x &= (R+r)\cos\theta - d\cos\frac{R+r}{r}\theta. \\ y &= (R+r)\sin\theta - d\sin\frac{R+r}{r}\theta. \end{aligned}\right\} \qquad (13)$$

In the case of the hypotrochoid, changing the signs of r and d we obtain

$$\left.\begin{aligned} x &= (R-r)\cos\theta + d\cos\frac{R-r}{r}\theta. \\ y &= (R-r)\sin\theta - d\sin\frac{R-r}{r}\theta. \end{aligned}\right\} \qquad (14)$$

It would be unsuited to the elementary character of this treatise to enter into a discussion of the general theory of roulettes; the student who desires a more complete investigation of their properties is referred to Mr. Besant's "Notes on Roulettes and Glissettes," in which the subject is treated of in a new and comprehensive manner.

273. **The Limaçon.**—We shall terminate this chapter with the investigation of the form of the inverse of a conic section with respect to a focus. From the polar equation of a conic, its focus being origin, it is evident that the equation of its inverse may be written

$$r = a\cos\theta + b,$$

where a and b are constants.

It is easily seen that $\frac{a}{b}$ is the eccentricity of the conic.

This curve can be readily traced by drawing from a fixed point on a circle any number of chords, and taking off a constant length on each of these lines measured from the circumference of the circle.

If a be less than b the curve is the inverse of an ellipse, and lies altogether outside the circle.

If a be greater than b, the curve is the inverse of a hyperbola, and its form can be easily seen to be that exhibited in the annexed figure, where $OD = a - b$, and the point O is a node on the curve. This curve is called the Limaçon, as already stated in Art. 182.

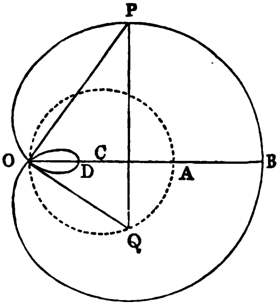

Fig. 47.

The following simple method of drawing the normal at any point P in this curve may be noticed. Join the point to the origin O, and draw OQ perpendicular to OP, meeting the circle in Q; then the line PQ is the required normal.

This follows at once from the theorem given in Ex. 30, page 219.

If $b = a$, the curve becomes the inverse of the parabola, and is called a cardioid. The inner loop disappears in this case, and the origin is a cusp on the curve.

It can be easily shown geometrically that when the radii of the fixed and rolling circles become equal, the Epicycloid becomes a Cardioid, and the Epitrochoid a Limaçon.

It will be a useful exercise for the student to prove these results also from the formulas given already.

When $a = 2b$, the Limaçon is called the Trisectrix; a curve by aid of which any given angle can be readily trisected.

EXAMPLES.

1. Trace the curve $y = (x - 1)(x - 2)(x - 3)$, and find the position of its point of inflexion.

2. Trace the curve $y^3 - 3axy + x^3 = 0$, drawing its asymptote.
This curve is called the Folium of Descartes.

3. Trace the curve $a^2x = y(b^2 + x^2)$, and find its points of inflexion, and points of greatest and least distance from the axis of x.

4. If an asymptote to a curve meets it in a real finite point, show that the corresponding branch of the curve must have a point of inflexion on it.

5. Find the position of the asymptotes and the form of the curve

$$x^4 - y^4 + 2axy^2 = 0.$$

6. Show that the curve $r = a \cos 2\theta$ consists of four loops, while the curve $r = a \cos 3\theta$ consists of but three. Prove generally that the curve $r = a \cos n\theta$ has n or $2n$ loops according as n is an odd or even integer.

7. Trace the curve $\qquad y^2 (x - a)(x - b) = c^2 (x + a)(x + b).$

8. Show that the curve $x^2y^2 + x^4 = a^2(x^2 - y^2)$ consists of two loops passing through the origin, and find the form of the curve.

9. Trace the curve $y(x + a)^4 = b^2x(x + c)^2$, showing the positions of its asymptotes and infinite branches.

10. If on a line OM, drawn from a fixed point O to a given right line, a portion MP of constant length be taken on either side of the point M; find the equation of the locus of P both in rectangular and polar co-ordinates. [This curve is called the conchoid of Nicomedes].

Trace this curve, and show that the point O is a double point on it. Distinguish between the cases when the origin is a node, a cusp, or a conjugate point, respectively.

11. Given the base and the rectangle under the sides of a triangle, find the equation of the locus of the vertex (an oval of Cassini). Exhibit the different forms of the curve obtained by varying the constants, and find in what case the curve becomes a Lemniscate.

12. Trace the curve $y^2 = ax^3 + 3bx^2 + 3cx + d$, and find its points of greatest and least distance from the axis of x.

Show that two of these points become imaginary when the roots of the cubic in x are all real.

13. Given the base and area of a triangle, prove that the equation of the locus of the centre of a circle touching its three sides is of the form

$$x^2y - a(x^2 + y^2) - b^2(y - a) = 0.$$

14. Prove that all curves of the third degree are reducible to one or other of the forms

$$(1).\quad xy^2 + ey = ax^3 + bx^2 + cx + d.$$

$$(2).\quad xy = ax^3 + bx^2 + cx + d.$$

$$(3)\quad y^2 = ax^3 + bx^2 + cx + d.$$

$$(4).\quad y = ax^3 + bx^2 + cx + d.$$

Newton, *Enum. Linear. Ter. Ordinis.*

15. Prove that all curves of the third degree can be obtained by projection from the parabolas contained in class (3) in the preceding division. [Newton.]

For every cubic has at least one real point of inflexion: accordingly if the curve be projected so that the tangent at the point of inflexion is projected to infinity, the harmonic polar (Art. 217) will bisect the system of parallel chords passing through this point at infinity. Hence the projected curve is of the class 3. [This proof is taken from Chasles, Aperçu Historique, note xx.]

16. Trace the curve $r = \dfrac{a\theta^2}{\theta^2 - 1}$ and show that it has a point of inflexion when $\theta^2 = 3$; find also its asymptotes and asymptotic circle.

17. In any roulette prove that the points in which it meets the fixed curve are cusps on the roulette.

18. If the radius of the rolling circle be half that of the fixed circle, show geometrically that the hypocycloid becomes a diameter of the fixed circle. Prove also that any hypotrochoid becomes an ellipse at the same time.

19. If the radius of the generating circle be one-fourth that of the fixed, prove immediately that the hypocycloid becomes the envelope of a right line of constant length whose extremities move on two rectangular lines.

20. Prove that the evolute of a cardioid is another cardioid in which the radius of the generating circle is one-third of that for the original circle.

21. Prove that the entire length of the cardioid is eight times the diameter of its generating circle.

22. In the hypocycloid, if the radius of the generating circle be one-third of that of the fixed, investigate the form of the curve, and prove that it admits of being represented by the equations

$$x = c \cos 2\theta\,(1 - \cos 2\theta), \quad y = c \sin 2\theta\,(1 + \cos 2\theta).$$

This curve determines the form of the surface of revolution of given volume and diameter of base; and such that it may experience the least resistance in passing through the air in a direction parallel to its axis; the resistance of the air being supposed to vary as the square of the normal velocity. (Mr. Tarleton, "Philosophical Magazine," November, 1867).

23. Trace the curve $y = a \sin \frac{x}{a}$, and show how to draw its tangent at any point. (This is called the curve of sines.)

24. If a circle roll upon a right line, prove that the locus of any point in the plane of the rolling circle is determined by the equations

$$x = a\theta - d \sin \theta, \quad y = a - d \cos \theta,$$

where d is the distance of the generating point from the centre of the circle, and a the radius.

This curve is called a trochoid.

25. Show that the points of inflexion in the trochoid are given by the equation $\cos \theta + \frac{d}{a} = 0$; hence find when they are real and when imaginary.

26. Show geometrically that the first pedal of a circle with respect to a point on its circumference is a cardioid.

27. Show in like manner that the Limaçon is the first pedal of a circle with respect to any point.

28. Determine the angles of intersection of the tangents at the double points in the figures in page 305.

CHAPTER XIX.

ELIMINATION OF CONSTANTS AND FUNCTIONS.

274. **Elimination of Constants.**—The process of differentiation is often applied for the elimination of constants and functions from an equation, so as to form *differential equations* independent of the particular constants and functions employed.

We commence with the simple example $y^2 = ax + b$. By differentiation we get $2y\dfrac{dy}{dx} = a$, a result independent of b. A second differentiation gives

$$\left(\frac{dy}{dx}\right)^2 + y\frac{d^2y}{dx^2} = 0;$$

a differential equation containing neither a nor b, and which accordingly is satisfied by each of the individual equations, which result from giving all possible values to a and b in the proposed.

In general, let the proposed equation be of the form $f(x, y, a) = 0$. By differentiation with respect to x, we get

$$\frac{df}{dx} + \frac{df}{dy}\frac{dy}{dx} = 0.$$

The elimination of a between this and the equation $f(x, y, a) = 0$ leads to a differential equation involving x, y, and $\dfrac{dy}{dx}$, which holds for all the equations got by varying a in the proposed.

Again, if the given equation in x and y contain two constants, a and b, by two differentiations with respect to x, we *obtain* two differential equations, between which and the original, when the constants a and b are eliminated we get a differential equation containing x, y, $\frac{dy}{dx}$ and $\frac{d^2y}{dx^2}$.

In general, for an equation containing n constants, the resulting differential equation contains x, y, $\frac{dy}{dx}$, $\frac{d^2y}{dx^2} \ldots \frac{d^ny}{dx^n}$; arising from the elimination of the n constants between the given equation and the n equations derived from it by successive differentiation.

EXAMPLES.

1. Eliminate a from the equation

$$y^2 - 2ay + x^2 = a^2. \qquad \textit{Ans.}\ (x^2 - 2y^2)\left(\frac{dy}{dx}\right)^2 - 4xy\frac{dy}{dx} - x^2 = 0.$$

2. Eliminate α and β from the equation

$$(y - \alpha)^2 = p\,(x - \beta). \qquad \textit{Ans.}\ 2\left(\frac{dy}{dx}\right)^3 + p\frac{d^2y}{dx^2} = 0.$$

3. Eliminate the constants α and β from the equation

$$y = \alpha \cos nx + \beta \sin nx. \qquad \textit{Ans.}\ \frac{d^2y}{dx^2} + n^2y = 0.$$

4. Eliminate a and b from the equation

$$(x - a)^2 + (y - b)^2 = c^2. \qquad \textit{Ans.}\ c^2 = \frac{\left\{1 + \left(\frac{dy}{dx}\right)^2\right\}^3}{\left(\frac{d^2y}{dx^2}\right)^2}$$

This agrees with the formula for the radius of curvature in Art. 220.

5. Eliminate α and β from the equation

$$y = \alpha x \cos\left(\frac{n}{x} + \beta\right). \qquad \textit{Ans.}\ \frac{d^2y}{dx^2} + \frac{n^2y}{x^4} = 0.$$

6. Eliminate the constants a_0, a_1, . . . a_n from the equation

$$y = \phi(x) + a_0x^n + a_1x^{n-1} + \ldots a_n. \qquad \textit{Ans.}\ \frac{d^{n+1}y}{dx^{n+1}} = \phi^{(n+1)}(x).$$

7. Eliminate the constants α and β from the equation

$$y = \alpha e^{ax} + \beta e^{bx}. \qquad \textit{Ans.}\ \frac{d^2y}{dx^2} - (a + b)\frac{dy}{dx} + aby = 0.$$

8. Eliminate a and b from the equation

$$xy = ae^x + be^{-x}. \qquad \textit{Ans.}\ x\frac{d^2y}{dx^2} + 2\frac{dy}{dx} - xy = 0.$$

275. Elimination of Transcendental Functions.—The process of differentiation can be also employed for the purpose of eliminating transcendental functions from equations of given form; for example, the logarithmic function can be eliminated by differentiation from the equation $y = \log \phi(x)$, which gives $\frac{dy}{dx} = \frac{\phi'(x)}{\phi(x)}$. We have met several instances of this process already; thus, in Art. 84, we found that the elimination of the symbolic functions, sin and $\sin^{-1}$, from the equation $y = \sin(m \sin^{-1} x)$ leads to the differential equation

$$(1 - x^2)\frac{d^2y}{dx^2} - x\frac{dy}{dx} + m^2 y = 0.$$

The principles involved in this process are of great importance in connexion with the converse problem—viz., the procedure from the differential equation to the primitive from which it is derived. This part of the subject comes under the Integral Calculus in connexion with the *solution of differential equations*.

EXAMPLES.

1. $y = \tan^{-1} x$. *Ans.* $\frac{dy}{dx} = \frac{1}{1 + x^2}$.

2. $y = \cos\left(\frac{y}{x}\right)$. *Ans.* $x^2 \frac{dy}{dx} = \sqrt{1 - y^2}\left(y - x\frac{dy}{dx}\right)^2$.

3. Eliminate the exponential and logarithmic functions from the equation

$y = \log(e^x + e^{-x})$. *Ans.* $\frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^2 = 1$.

4. Eliminate the circular and exponential functions from

$y = e^x \sin x$.

Here $\frac{dy}{dx} = e^x \sin x + e^x \cos x = y + e^x \cos x$.

$$\therefore \frac{d^2y}{d} = \frac{dy}{dx} + e^x \cos x - e^x \sin x = 2\frac{dy}{dx} - 2y.$$

5. $y = \frac{e^x + e^{-x}}{e^x - e^{-x}}$. *Ans.* $\frac{dy}{dx} = 1 - y^2$.

In the preceding examples we considered only the case of a single independent variable; the differential equations arrived at in such cases are called *ordinary* differential equations.

When our equations are of such a nature as to admit of two or more independent variables, the equations derived from them by differentiation are called *partial* differential equations. We proceed to consider some cases of elimination which introduce differential equations of this class.

276. **Elimination of Arbitrary Functions.**—The equations hitherto considered contained only two variables; we now proceed to the more general case of an equation involving three variables, two of which accordingly can be regarded as *independent*. We shall denote the independent variables by the letters x and y, and the dependent variable by z. It will also be found convenient to adopt the usual notation, and to represent the partial differential coefficients

$$\frac{dz}{dx}, \quad \frac{dz}{dy}, \quad \frac{d^2z}{dx^2}, \quad \frac{d^2z}{dxdy} \text{ and } \frac{d^2z}{dy^2},$$

by the letters p, q, r, s, and t, respectively.

We proceed to show that in this case we are enabled by differentiation to eliminate functions whose forms are altogether arbitrary. In fact we have already met with examples of this process; for instance, if $z = x^n\phi\left(\frac{y}{x}\right)$, we have seen in Art. 100 that in all cases we have

$$x\frac{dz}{dx} + y\frac{dz}{dy} = nz,$$

whatever be the form of the function ϕ; this function accordingly may be regarded as completely *arbitrary* in its form, and the preceding differential equation holds whatever form is assigned to it. This can also be shown immediately by differentiation. Conversely it can be established without difficulty that $x^n\phi\left(\frac{y}{x}\right)$ is the most general form of z which satisfies the preceding partial differential equation. This process however, as in the case of ordinary differential equations, comes under the province of the Integral Calculus, and is mentioned here merely for the purpose of showing the connexion between the integration of differential equations, and the formation of such equations by the method of elimination.

As another simple example, let it be proposed to eliminate the arbitrary function from the equation $z = f(x^2 + y^2)$.

Here
$$p = \frac{dz}{dx} = 2xf'(x^2 + y^2)$$

$$q = \frac{dz}{dy} = 2yf'(x^2 + y^2);$$

hence we get

$$yp - xq = 0,$$

an equation which holds for all values of z, whatever the form of the function (f) may be.

277. More generally, let $z = \phi(v)$, where v is a known function of x and y.

Here
$$\frac{dz}{dx} = \phi'(v)\frac{dv}{dx}, \quad \frac{dz}{dy} = \phi'(v)\frac{dv}{dy}.$$

$$\therefore \frac{dz}{dx}\frac{dv}{dy} - \frac{dz}{dy}\frac{dv}{dx} = 0$$

This furnishes the condition that z should be a function of the quantity represented by v. Also denoting z by V, and supposing V and v to be two given *explicit* functions of x and y, the condition that V shall be a function of v is that the equation

$$\frac{dV}{dx}\frac{dv}{dy} - \frac{dV}{dy}\frac{dv}{dx} = 0.$$

shall hold for all values of x and y, i. e. shall be identically satisfied. For instance, if

$$V = \frac{\sqrt{1 - x^2} - \sqrt{1 - y^2}}{x - y}, \text{ and } v = x\sqrt{1 - y^2} + y\sqrt{1 - x^2},$$

we get
$$\frac{dV}{dx}\frac{dv}{dy} - \frac{dV}{dy}\frac{dv}{dx} = 0, \text{ identically};$$

hence V is a function of v in this case.

This can also be independently verified, for if $x = \sin\theta$ and $y = \sin\phi$, we get

$$V = \frac{\cos\theta - \cos\phi}{\sin\theta - \sin\phi} = -\tan\frac{\theta + \phi}{2}:$$

$$v = \sin\theta\cos\phi + \cos\theta\sin\phi = \sin(\theta + \phi);$$

which establishes the result required.

We have here assumed that whenever equation (1) is satisfied identically, V is expressible as a function of v; this can be easily established as follows:—

Since V and v are supposed to be given functions of x and y, if one of these variables, y, be eliminated between them, we can represent V as a function of v and x.

Accordingly let

$$V = f(x, v);$$

then
$$\frac{dV}{dx} = \frac{df}{dx} + \frac{df}{dv}\frac{dv}{dx}, \quad \frac{dV}{dy} = \frac{df}{dv}\frac{dv}{dy}.$$

$$\therefore \frac{dV}{dx}\frac{dv}{dy} - \frac{dV}{dy}\frac{dv}{dx} = \frac{df}{dx}\frac{dv}{dy}.$$

Hence, since the left-hand side is zero by hypothesis, we must have $\frac{df}{dx} = 0$; or the function $f(x, v)$ or V reduces to a function of v simply; which establishes the proposition.

278. More generally let it be proposed to eliminate the arbitrary function ϕ from the equation

$$V = \phi(v),$$

where V and v are given functions of three variables, x, y, and z.

Regarding x and y as independent variables, we get by differentiation

$$\frac{dV}{dx} + p\frac{dV}{dz} = \phi'(v)\left(\frac{dv}{dx} + p\frac{dv}{dz}\right)$$

$$\frac{dV}{dy} + q\frac{dV}{dz} = \phi'(v)\left(\frac{dv}{dy} + q\frac{dv}{dz}\right),$$

eliminating $\phi'(v)$ we obtain

$$\frac{dV}{dx}\frac{dv}{dy} - \frac{dV}{dy}\frac{dv}{dx} + p\left(\frac{dV}{dz}\frac{dv}{dy} - \frac{dv}{dz}\frac{dV}{dy}\right)$$

$$+ q\left(\frac{dV}{dx}\frac{dv}{dz} - \frac{dv}{dx}\frac{dV}{dz}\right) = 0; \qquad (2)$$

a result independent of the arbitrary function ϕ.

This equation can also be established as follows:—

Differentiating the equation $V = \phi(v)$, considering x, y, z as all variables, we get

$$\frac{dV}{dx}dx + \frac{dV}{dy}dy + \frac{dV}{dz}dz = \phi'(v)\left(\frac{dv}{dx}dx + \frac{dv}{dy}dy + \frac{dv}{dz}dz\right),$$

then since the form of $\phi(v)$ is perfectly arbitrary, this equation must hold whatever be the form of the function $\phi'(v)$, and hence we must have

$$\left.\begin{aligned} \frac{dV}{dx}dx + \frac{dV}{dy}dy + \frac{dV}{dz}dz = 0. \\ \frac{dv}{dx}dx + \frac{dv}{dy}dy + \frac{dv}{dz}dz = 0. \end{aligned}\right\}. \qquad (3)$$

Moreover, we have, introducing the condition that z depends on x and y,

$$dz = pdx + qdy,$$

consequently, eliminating dx, dy, dz between this and the equations in (3), we get

$$\begin{vmatrix} \dfrac{dV}{dx}, & \dfrac{dV}{dy}, & \dfrac{dV}{dz} \\[2ex] \dfrac{dv}{dx}, & \dfrac{dv}{dy}, & \dfrac{dv}{dz} \\[2ex] p, & q, & -1 \end{vmatrix} = 0. \qquad (4)$$

which agrees with the result in (2).

EXAMPLES.

Eliminate the arbitrary functions in the following cases :—

1. $z = \phi(ax + by)$. *Ans.* $b\dfrac{dz}{dx} - a\dfrac{dz}{dy} = 0$.

2. $y - bz = \phi(x - az)$. $a\dfrac{dz}{dx} + b\dfrac{dz}{dy} = 1$.

3. $x - a = (z - \gamma)\,\phi\left(\dfrac{y - \beta}{z - \gamma}\right)$. $(x - a)\dfrac{dz}{dx} + (y - \beta)\dfrac{dz}{dy} = z - \gamma$.

4. $\dfrac{1}{z} - \dfrac{1}{x} = \phi\left(\dfrac{1}{y} - \dfrac{1}{x}\right)$. $x^2\dfrac{dz}{dx} + y^2\dfrac{dz}{dy} = z^2$.

5. $z = \dfrac{y^2\phi(y) + x}{1 - x\phi(y)}$. $(x^2 + z^2)\dfrac{dz}{dx} = y^2 + z^2$.

6. $z = a\sqrt{x^2 + y^2} + \phi\left(\dfrac{y}{x}\right)$. $x\dfrac{dz}{dx} + y\dfrac{dz}{dy} = a\sqrt{x^2 + y^2}$.

7. $z = (x + y)^n\,\phi(x^2 + y^2)$. $y\dfrac{dz}{dx} + x\dfrac{dz}{dy} = nz$.

8. $x^2 + y^2 + z^2 = \phi(ax + by + cz)$.

Ans. $(bz - cy)\dfrac{dz}{dx} + (cx - az)\dfrac{dz}{dy} = ay - bx$.

279. Next, let it be proposed to eliminate the arbitrary function ϕ from the equation

$$F\{x, y, z, \phi(u)\} = 0,$$

where u is a given explicit function of x, y, and z.

Regarding x and y as the independent variables, we may differentiate the equation with respect to x, and also with respect to y; then, since z is a function of x and y, we have

$$\frac{d\,.\,\phi'(u)}{dx} = \phi'(u)\left(\frac{du}{dx} + \frac{du}{dz}p\right),$$

and

$$\frac{d\,.\,\phi(u)}{dy} = \phi'(u)\left(\frac{du}{dy} + \frac{du}{dz}q\right),$$

hence we obtain two partial differential equations involving x, y, z, p, q, $\phi(u)$ and $\phi'(u)$. Accordingly, if $\phi(u)$ and $\phi'(u)$ be eliminated between these and the original equation, we shall have a resulting equation containing only x, y, z, p and q.

280. If the given equation contain more than one arbitrary function, we have to proceed to partial differentiations of a higher degree in order to eliminate the functions; thus, in the case of two arbitrary functions, $\phi(u)$ and $\psi(v)$, the first differentiations with respect to x and y introduce the functions $\phi'(u)$ and $\psi'(v)$. It is plainly impossible, in general, to eliminate the four arbitrary functions between three equations, we accordingly must proceed to form the three partial differentials of the second order, introducing two new arbitrary functions $\phi''(u)$ and $\psi''(v)$. Here again it is in general impossible to eliminate the *six* functions between *six* equations, so that it is necessary to proceed to differentials of the third order; in doing so we obtain four new equations, containing two additional functions, $\phi'''(u)$ and $\psi'''(v)$: after the elimination of the eight arbitrary functions there would remain, in general, *two* resulting partial differential equations of the third order.

281. There is one case, however, in which we can always obtain a resulting partial differential equation of the second order—viz., where the arbitrary functions are functions of the *same* quantity, u.

Thus, suppose the given equation of the form

$$F\{x, y, z, \phi(u), \psi(u)\} = 0, \tag{5}$$

here u is a known function of x, y, and z.

By differentiation we get

$$\frac{dF}{dx} + p\frac{dF}{dz} + \frac{dF}{du}\left(\frac{du}{dx} + p\frac{du}{dz}\right) = 0.$$

$$\frac{dF}{dy} + q\frac{dF}{dz} + \frac{dF}{du}\left(\frac{du}{dy} + q\frac{du}{dz}\right) = 0.$$

liminating $\frac{dF}{du}$ between these equations, we obtain

$$\frac{dF}{dx}\frac{du}{dy} - \frac{dF}{dy}\frac{du}{dx} + p\left(\frac{dF}{dz}\frac{du}{dy} - \frac{dF}{dy}\frac{du}{dz}\right)$$

$$+ q\left(\frac{dF}{dx}\frac{du}{dz} - \frac{dF}{dz}\frac{du}{dx}\right) = 0. \tag{6}$$

This equation contains only the original functions $\phi(u)$, $\psi(u)$, along with x, y, z, p and q. Again, if we apply the same method to it, we can form a new partial differential equation, involving the same functions $\phi(u)$ and $\psi(u)$, along with x, y, z, p, q, r, s, t.

The elimination of the unknown functions $\phi(u)$ and $\psi(u)$, between this last equation and equations (5) and (6) leads to he required partial differential equation of the second order. The result in (6) admits also of being arrived at by the method adopted in the second proof of Art. 278: for, egarding x, y, z, as all variables, we get from (5), on dif-erentiation

$$\frac{dF}{dx}dx + \frac{dF}{dy}dy + \frac{dF}{dx}dz + \frac{dF}{du}\left(\frac{du}{dx}dx + \frac{du}{dy}dy + \frac{du}{dz}dz\right) = 0. \tag{7}$$

But

$$\frac{dF}{du} = \frac{dF}{d\phi(u)}\phi'(u) + \frac{dF}{d\,.\,\psi(u)}\psi'(u),$$

and accordingly, since (7) must hold for all values of $\phi'(u)$ and $\psi'(u)$, we evidently must have

and
$$\left.\begin{aligned}\frac{dF}{dx}dx + \frac{dF}{dy}dy + \frac{dF}{dz}dz = 0,\\ \frac{du}{dx}dx + \frac{du}{dy}dy + \frac{du}{dz}dz = 0.\end{aligned}\right\} \qquad (8)$$

Eliminating between these equations and

$$dz = pdx + qdy,$$

we get the following determinant

$$\begin{vmatrix} \frac{dF}{dx}, & \frac{dF}{dy}, & \frac{dF}{dz} \\ \frac{du}{dx}, & \frac{du}{dy}, & \frac{du}{dz} \\ p, & q, & -1 \end{vmatrix} = 0. \qquad (9)$$

which plainly is identical with (6).

This result admits also of the following statement: substitute *c* instead of *u* in the proposed equation, then regarding *c* as constant, differentiate the resulting equation, as also the equation $u = c$ (on the same hypothesis): on combining the resulting equations with

$$dz = pdx + qdy,$$

we get another equation connecting $\phi(c)$ and $\psi(c)$, and applying the same method to it, we obtain the result, on eliminating the arbitrary functions $\phi(c)$ and $\psi(c)$ between the original equation and the two others thus arrived at. These methods will be illustrated in the following examples.

EXAMPLES.

1. $$z = x\phi(z) + y\psi(z).$$

Here $$p = \phi(z) + \{x\phi'(z) + y\psi'(z)\}\,p.$$

$$q = \psi(z) + \{x\phi\ (z) + y\psi'(z)\}\,q.$$

Hence $$\frac{p}{q} = \frac{\phi(z)}{\psi(z)} = f(z), \text{ suppose.}$$

Applying the principle of Art. 277, we have

$$q\frac{d}{dx}\left(\frac{p}{q}\right) - p\frac{d}{dy}\left(\frac{p}{q}\right) = 0.$$

or $$q^2r - 2pqs + p^2t = 0.$$

Otherwise thus: let $z = c$, and we get $dz = 0$, and $\phi(c)\,dx + \psi(c)\,dy = 0$, also $pdx + qdy = 0$.

$$\therefore \frac{p}{q} = \frac{\phi(c)}{\psi(c)}.$$

Differentiating again, we have

$$qdp - pdq = 0.$$

or $$q\{rdx + sdy\} - p(sdx + tdy) = 0.$$

which combined with $$pdx + qdy = 0$$

leads to the same result as before.

2. $$z = x\phi(ax + by) + y\psi(ax + by).$$

Here $$p = \phi(ax + by) + a\{x\phi'(ax + by) + y\psi'(ax + by)\}$$

$$q = \psi(ax + by) + b\{x\phi'(ax + by) + y\psi'(ax + by)\},$$

$$\therefore bp - aq = b\phi(ax + by) - a\psi(ax + by);$$

hence $$br - as = a\{b\phi'(ax + by) - a\psi'(ax + by)\}$$

$$bs - at = b\{b\phi'(ax + by) - a\psi'(ax + by)\},$$

$$\therefore b^2r - 2abs + a^2t = 0.$$

Otherwise thus: let $ax + by = c$, then $adx + bdy = 0$, also $dz = \phi(c)\, dx + \psi(c)\, dy$, and $dz = pdx + qdy$; hence

$$bp - aq = b\phi(c) + a\psi(c).$$

Differentiating again we get

$$bdp - adq = 0, \text{ or } b(rdx + sdy) - a(sdx + tdy) = 0.$$

Combining this with the equation $adx + bdy = 0$, we get

$$b^2r - 2abs + a^2t = 0,$$

as before.

282. The preceding method can be readily seen to be capable of extension to the elimination of any number n of arbitrary functions from an equation, provided that they are all functions of the same quantity u.

For the equation (6) plainly holds in this case, and proceeding as in the last Article, we obtain a series of equations (the last being of the n^{th} order of differentiation), each containing the n arbitrary functions along with the variables and their derived functions. If the n functions be eliminated between the n differential equations and the original equation, we obtain a differential equation of the n^{th} order, which is independent of the arbitrary functions in question.

EXAMPLES.

1. Given $y = e^{ax}(C + C'x)$ prove that

$$\frac{d^2y}{dx^2} - 2a\frac{dy}{dx} + a^2y^2 = 0.$$

2. Eliminate the constants from the equation

$$y = C_1e^{2x}\cos 3x + C_2e^{2x}\sin 3x. \qquad \textit{Ans.}\ \frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 13y = 0.$$

3. Eliminate C and C' from the equations

(*a*). $$y = \frac{\cos mx}{n^2 - m^2} + C\cos nx + C'\sin nx,$$

(*b*). $$y = x\sin nx + C\cos nx + C'\sin nx.$$

$$\textit{Ans.}\ (a).\ \frac{d^2y}{dx^2} + n^2y = \cos mx. \qquad (b).\ \frac{d^2y}{dx^2} + n^2y = \cos nx.$$

4. Eliminate the arbitrary functions from the equation

$$z = \frac{x^3y}{6} + \phi(y + ax) + \psi(y - ax). \qquad \textit{Ans.}\ r - a^2t = xy.$$

5. Eliminate the circular functions from the equation

$$y = A\cos\left(a\sin^{-1}\frac{x}{c} + a\right). \qquad \textit{Ans.}\ (c^2 - x^2)\frac{d^2y}{dx^2} - x\frac{dy}{dx} + a^2y = 0.$$

6. Eliminate A and a from

$$y = A\cos(\cos nx + a). \qquad „\ \frac{d^2y}{dx^2} - n\cot nx\frac{dy}{dx} + n^2y\sin^2 nx = 0.$$

7. If $z = \cos ax\,\phi\left(\frac{y}{x}\right) + \sin ax\,\psi\left(\frac{y}{x}\right)$, prove that

$$rx^2 + 2sxy + ty^2 + a^2x^2z = 0.$$

8. If a_1, a_2, a_3 be the roots of the equation

$$z^3 + p_1 z^2 + p_2 z + p_3 = 0,$$

prove that the result of eliminating the exponentials from the equation

$$y = C_1 e^{a_1 x} + C_2 e^{a_2 x} + C_3 e^{a_3 x},$$

is
$$\frac{d^3y}{dx^3} + p_1 \frac{d^2y}{dx^2} + p_2 \frac{dy}{dx} + p_3 = 0.$$

9. Find the result of the elimination of the arbitrary functions from

$$z = \phi(x + ay) + \psi(x - ay). \qquad \textit{Ans. } r - a^2 t = 0.$$

10. If $z = f\left(\frac{y}{x}\right) + \phi(xy)$, prove that

$$x^2 r - y^2 t + xp - yq = 0.$$

11. If $ae^y + be^{-y} = ce^x + de^{-x}$, prove that

$$\left[\frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^2 - \frac{dy}{dx}\right] \cdot \left[\left(\frac{dy}{dx}\right)^2 - 1\right] = 3\frac{dy}{dx}\left(\frac{d^2y}{dx^2}\right)^3.$$

12.
$$z = x^n \phi\left(\frac{y}{x}\right) + x^m \psi\left(\frac{y}{x}\right).$$

Ans. $x^2 r + 3xys + y^2 t - (m + n - 1)(px + qy) + mnz = 0.$

13. Eliminate the arbitrary functions from the equation

$$z = \phi\{x + f(y)\}. \qquad \textit{Ans. } ps - qr = 0.$$

14. If the substitution of Ae^{ax} for y satisfies the differential equation with constant coefficients

$$\frac{d^n y}{dx^n} + p_1 \frac{d^{n-1}y}{dx^{n-1}} + \ldots p_{n-1}\frac{dy}{dx} + p_n y = 0,$$

prove that a must be a root of the equation

$$z^n + p_1 z^{n-1} + \ldots + p_{n-1} z + p_n = 0.$$

15. Eliminate the constants from the equation

$$ax^2 + 2bxy + cy^2 + 2dx + 2ey + f = 0.$$

Ans. $40r^4 - 45qr^2s + 9q^2rt = 0,$

where
$$p = \frac{dy}{dx}, \quad q = \frac{d^2y}{dx^2}, \quad r = \frac{d^3y}{dx^3}, \text{ \&c.}$$

CHAPTER XX.

ON CHANGE OF THE INDEPENDENT VARIABLE.

283. **Case of a Single Independent Variable.**—We have already pointed out the distinction between independent and dependent variables in the formation of differential coefficients.

In applications of the Differential Calculus it is sometimes necessary to make our differential equations depend on new independent variables instead of those which had been originally selected.

We commence with the case of one independent variable, and suppose V to represent any function of x, y, $\frac{dy}{dx}$, $\frac{d^2y}{dx^2}$, &c. We proceed to show how the expressions for $\frac{dy}{dx}$, $\frac{d^2y}{dx^2}$, &c. are transformed, when, instead of x, any function of x is taken as the independent variable.

Let this new function be denoted by t, and suppose that $\frac{dx}{dt}$, $\frac{d^2x}{dt^2}$, &c., are represented by x', x'', &c. Then in all cases we have

$$\frac{du}{dt} = \frac{du}{dx} \cdot \frac{dx}{dt}$$

where u is any function of x,

or
$$\frac{d}{dx}(u) = \frac{1}{\frac{dx}{dt}} \cdot \frac{d}{dt}(u) = \frac{1}{x'}\frac{d}{dt}(u). \qquad (1)$$

Hence
$$\frac{dy}{dx} = \frac{1}{x'}\frac{dy}{dt}, \qquad (2)$$

also $$\frac{d^2y}{dx^2} = \frac{d}{dx}\left(\frac{du}{dx}\right) = \frac{d}{dx}\left(\frac{1}{x'}\frac{dy}{dt}\right) = \frac{1}{x'}\frac{d}{dt}\left(\frac{1}{x'}\frac{dy}{dt}\right),$$

{by substituting $\frac{1}{x'}\frac{dy}{dt}$ instead of u in (1)},

hence $$\frac{d^2y}{dx^2} = \frac{x'\frac{d^2y}{dt^2} - x''\frac{dy}{dt}}{(x')^3}. \tag{3}$$

Again $$\frac{d^3y}{dx^3} = \frac{d}{dx}\left(\frac{x'\frac{d^2y}{dt^2} - x''\frac{dy}{dt}}{(x')^3}\right) = \frac{1}{x'}\frac{d}{dt}\left(\frac{x'\frac{d^2y}{dt^2} - x''\frac{dy}{dt}}{(x')^3}\right)$$

$$= \frac{(x')^2\frac{d^3y}{dt^3} - 3x'x''\frac{d^2y}{dt^2} + \frac{dy}{dt}\{3(x'')^2 - x'x'''\}}{(x')^5}; \tag{4}$$

and so on for differentiations of higher degrees.

If y be taken as the independent variable, we obtain the corresponding values by making

$$\frac{dy}{dt} = 1, \quad \frac{d^2y}{dt^2} = 0, \text{ \&c.}$$

Hence $$\frac{dy}{dx} = \frac{1}{\frac{dx}{dy}}, \quad \frac{d^2y}{dx^2} = -\frac{\frac{d^2x}{dy^2}}{\left(\frac{dx}{dy}\right)^3}. \tag{5}$$

$$\frac{d^3y}{dx^3} = \frac{3\left(\frac{d^2x}{dy^2}\right)^2 - \frac{dx}{dy}\frac{d^3x}{dy^3}}{\left(\frac{dx}{dy}\right)^5}. \tag{6}$$

and so on.

The preceding results can also be arrived at otherwise as follows. As the essential distinction of an independent variable is that its differential is regarded as constant, accordingly in differentiating $\frac{dy}{dx}$ when x is the independent variable we have $d\left(\frac{dy}{dx}\right) = \frac{d^2y}{dx}$. However when x is no longer regarded as the independent variable, we must consider the numerator and the denominator of the fraction $\frac{dy}{dx}$ as both variables, and by Art. 15 we get

$$d\left(\frac{dy}{dx}\right) = \frac{dxd^2y - dyd^2x}{dx^2}, \text{ or } \frac{d}{dx}\left(\frac{dy}{dx}\right) \quad \frac{dxd^2y - dyd^2x}{dx^3}.$$

Differentiating again on the same hypothesis, we get for $\frac{d}{dx}\left(\frac{d^2y}{dx^2}\right)$

$$\frac{dx^2\, d^3y - dxdy\, d^3y - 3dx\, d^2x\, d^2y + 3\,(d^2x)^2\, dy}{dx^5}.$$

These results are perfectly general whatever function of x be taken as the independent variable; their identity with the equations previously arrived at is manifest.

EXAMPLES.

1. Being given that $x = a\,(\theta - \sin\theta)$, $y = a\,(1 - \cos\,\theta)$, find the value of $\frac{d^2y}{dx^2}$. *Ans.* $\frac{-1}{a\,(1 - \cos\theta)^2}$.

2. Hence deduce the expression for the radius of curvature in a cycloid.

3. If $x = (R + r)\cos\theta - r\cos\frac{R+r}{r}\,\theta$, $y = (R + r)\sin\theta - r\sin\frac{R+r}{r}\,\theta$, find the value of $\frac{d^2y}{dx^2}$.

Here $$\frac{dy}{dx} = \frac{\cos\theta - \cos\frac{R+r}{r}\,\theta}{\sin\frac{R+r}{r}\,\theta - \sin\theta} = \tan\left(\frac{R}{2r} + 1\right)\theta.$$

$$\frac{d^2y}{dx^2} = \frac{R + 2r}{2r(R + r)\cos\frac{R}{2r}\theta\sin\left(\frac{R}{2r} + 1\right)\theta\cos^2\left(\frac{R}{2r} + 1\right)\theta}.$$

4. Change the independent variable from x to θ in the expression $\frac{d^2y}{dx^2}$ supposing $x = \sin\theta$.

Here $\frac{dy}{dx} = \frac{1}{\cos\theta}\frac{dy}{d\theta}$, $\therefore \frac{d^2y}{dx^2} = \frac{1}{\cos\theta}\frac{d}{d\theta}\left(\frac{1}{\cos\theta}\frac{dy}{d\theta}\right) = \frac{1}{\cos^2\theta}\frac{d^2y}{d\theta^2} + \frac{\sin\theta\frac{dy}{d\theta}}{\cos^3\theta}$.

5. Transform the equation

$$x^2\frac{d^2y}{dx^2} + ax\frac{dy}{dx} + by = 0.$$

into another in which θ is the independent variable, being given $x = e^{\theta}$.

Here $$\frac{dy}{d\theta} = \frac{dy}{dx}\frac{dx}{d\theta} = x\frac{dy}{dx},$$

hence $$\frac{d}{d\theta}\left(\frac{dy}{d\theta}\right) = x\frac{d}{dx}\left(x\frac{dy}{dx}\right), \text{ or } \frac{d^2y}{d\theta^2} = x^2\frac{d^2y}{dx^2} + x\frac{dy}{dx},$$

$$\therefore x^2\frac{d^2y}{dx^2} = \frac{d^2y}{d\theta^2} - \frac{dy}{d\theta},$$

and the transformed equation is

$$\frac{d^2y}{d\theta^2} + (a - 1)\frac{dy}{d\theta} + by = 0.$$

6. Transform the equation

$$x^2\frac{d^2y}{dx^2} + 2x\frac{dy}{dx} + \frac{a^2}{x^2}y = 0.$$

into another where z is the independent variable, being given $x = \frac{1}{z}$.

It is evident that in this case we have $x\frac{dy}{dx} = -z\frac{dy}{dz}$, and for the same reason

$$x\frac{d}{dx}\left(x\frac{dy}{dx}\right) = z\frac{d}{dz}\left\{z\frac{dy}{dz}\right\},$$

or $$x^2\frac{d^2y}{dx^2} + x\frac{dy}{dx} = z^2\frac{d^2y}{dz^2} + z\frac{dy}{dz},$$

$$\therefore x^2\frac{d^2y}{dx^2} + 2x\frac{dy}{dx} = z^2\frac{d^2y}{dz^2},$$

and the transformed equation is

$$\frac{d^2y}{dz^2} + a^2y = 0.$$

284. **Case of Two Independent Variables.**—We will next onsider the process of transformation for two independent ariables, and commence with the transformations introduced y changing from rectangular to polar co-ordinates, and *vice ersâ*. In this case we have

$$x = r\cos\theta, \quad y = r\sin\theta; \tag{6}$$

nd therefore $$r^2 = x^2 + y^2, \quad \tan\theta = \frac{y}{x}. \tag{7}$$

Accordingly, any function V of x and y may be regarded s a function of r and θ, and, by Art. 96, we have

$$\left.\begin{aligned} \frac{dV}{d\theta} &= \frac{dV}{dx}\frac{dx}{d\theta} + \frac{dV}{dy}\frac{dy}{d\theta} \\ \frac{dV}{dr} &= \frac{dV}{dx}\frac{dx}{dr} + \frac{dV}{dy}\frac{dy}{dr} \end{aligned}\right\}, \tag{8}$$

ut from (6)

$$\frac{dx}{dr} = \cos\theta, \quad \frac{dx}{d\theta} = -r\sin\theta = -y, \quad \frac{dy}{dr} = \sin\theta, \quad \frac{dy}{d\theta} = x; \tag{9}$$

ence we obtain

$$\frac{dV}{d\theta} = x\frac{dV}{dy} - y\frac{dV}{dx}, \tag{10}$$

$$r\frac{dV}{dr} = x\frac{dV}{dx} + y\frac{dV}{dy}. \tag{11}$$

These transformations are of importance in the Planetary 'heory.

Again, we have

$$\left.\begin{aligned} \frac{dV}{dx} &= \frac{dV}{dr}\frac{dr}{dx} + \frac{dV}{d\theta}\frac{d\theta}{dx} \\ \frac{dV}{dy} &= \frac{dV}{dr}\frac{dr}{dy} + \frac{dV}{d\theta}\frac{d\theta}{dy} \end{aligned}\right\}. \tag{12}$$

But, from (7) we have

$$\frac{dr}{dx} = \frac{x}{r} = \cos\theta, \quad \frac{dr}{dy} = \sin\theta, \tag{13}$$

$$\frac{d\theta}{dx} = -\cos^2\theta\frac{y}{x^2} = -\frac{\sin\theta}{r}, \quad \frac{d\theta}{dy} = \frac{\cos\theta}{r}. \tag{14}$$

$$\therefore \frac{dV}{dx} = \cos\theta\frac{dV}{dr} - \frac{\sin\theta}{r}\,\frac{dV}{d\theta}. \tag{15}$$

$$\frac{dV}{dy} = \sin\theta\frac{dV}{dr} + \frac{\cos\theta}{r}\,\frac{dV}{d\theta}. \tag{16}$$

285. To find $\frac{d^2V}{dx^2}$ and $\frac{d^2V}{dy^2}$ in the same transformation. Since formula (15) holds whatever be the form of the function V, we have

$$\frac{d}{dx}(\phi) = \cos\theta\frac{d}{dr}(\phi) - \frac{\sin\theta}{r}\,\frac{d}{d\theta}(\phi)$$

where ϕ stands for any function of x and y; on substituting $\frac{dV}{dx}$ instead of ϕ, this equation becomes

$$\begin{aligned}\frac{d}{dx}\left(\frac{dV}{dx}\right) &= \cos\theta\,\frac{d}{dr}\left[\cos\theta\frac{dV}{dr} - \frac{\sin\theta}{r}\,\frac{dV}{d\theta}\right] \\ &\qquad - \frac{\sin\theta}{r}\,\frac{d}{d\theta}\left[\cos\theta\frac{dV}{dr} - \frac{\sin\theta}{r}\,\frac{dV}{d\theta}\right] \\ &= \cos^2\theta\,\frac{d^2V}{dr^2} - \frac{\cos\theta\sin\theta}{r}\,\frac{d^2V}{drd\theta} + \frac{\cos\theta\sin\theta}{r^2}\,\frac{dV}{d\theta} \\ &\qquad - \frac{\sin\theta}{r}\left[\cos\theta\,\frac{d^2V}{drd\theta} - \sin\theta\frac{dV}{dr}\right] \\ &\qquad + \frac{\sin\theta}{r}\left[\frac{\cos\theta}{r}\,\frac{dV}{d\theta} + \frac{\sin\theta}{r}\,\frac{d^2V}{d\theta^2}\right],\end{aligned}$$

or $$\frac{d^2V}{dx^2} = \cos^2\theta\,\frac{d^2V}{dr^2} + \frac{2\sin\theta\cos\theta}{r}\left[\frac{1}{r}\frac{dV}{d\theta} - \frac{d^2V}{drd\theta}\right] + \frac{\sin^2\theta}{r}\frac{dV}{dr} + \frac{\sin^2\theta}{r^2}\frac{d^2V}{d\theta^2}.$$

In like manner we get

$$\frac{d^2V}{dy^2} = \sin^2\theta\,\frac{d^2V}{dr^2} - \frac{2\sin\theta\cos\theta}{r}\left\{\frac{1}{r}\frac{dV}{d\theta} - \frac{d^2V}{drd\theta}\right\} + \frac{\cos^2\theta}{r}\frac{dV}{dr} + \frac{\cos^2\theta}{r^2}\frac{d^2V}{d\theta^2}.$$

This result can be also readily deduced from the preceding by substituting in it $\frac{\pi}{2} - \theta$ for θ.

If these equations be added, we have

$$\frac{d^2V}{dx^2} + \frac{d^2V}{dy^2} = \frac{d^2V}{dr^2} + \frac{1}{r}\frac{dV}{dr} + \frac{1}{r^2}\frac{d^2V}{d\theta^2}. \qquad (17)$$

286. To find the transformation of

$$\frac{d^2V}{dx^2} + \frac{d^2V}{dy^2} + \frac{d^2V}{dz^2}$$

into a function of r, θ, and ϕ, being given

$$x = r\sin\phi\cos\theta,\ y = r\sin\phi\sin\theta,\ z = r\cos\phi.$$

Assume $\rho = r\sin\phi$, and we have

$$x = \rho\cos\theta,\ y = \rho\sin\theta,$$

(17), $$\frac{d^2V}{dx^2} + \frac{d^2V}{dy^2} = \frac{d^2V}{d\rho^2} + \frac{1}{\rho}\frac{dV}{d\rho} + \frac{1}{\rho^2}\frac{d^2V}{d\theta^2}.$$

Again, from the equations

$$\rho = r \sin \phi, \quad z = r \cos \phi,$$

we have in like manner

$$\frac{d^2 V}{d\rho^2} + \frac{d^2 V}{dz^2} = \frac{d^2 V}{dr^2} + \frac{1}{r}\frac{dV}{dr} + \frac{1}{r^2}\frac{d^2 V}{d\phi^2}.$$

Accordingly

$$\frac{d^2 V}{dx^2} + \frac{d^2 V}{dy^2} + \frac{d^2 V}{dz^2} = \frac{d^2 V}{dr^2} + \frac{1}{\rho}\frac{dV}{d\rho} + \frac{1}{\rho^2}\frac{d^2 V}{d\theta^2} + \frac{1}{r}\frac{dV}{dr} + \frac{1}{r^2}\frac{d^2 V}{d\phi^2}$$

But by (16) we have

$$\frac{dV}{d\rho} = \sin \phi \frac{dV}{dr} + \frac{\cos \phi}{r}\frac{dV}{d\phi}.$$

$$\therefore \frac{1}{\rho}\frac{dV}{d\rho} = \frac{1}{r}\frac{dV}{dr} + \frac{\cot \phi}{r^2}\frac{dV}{d\phi}.$$

Hence we get finally

$$\frac{d^2 V}{dx^2} + \frac{d^2 V}{dy^2} + \frac{d^2 V}{dz^2} = \frac{d^2 V}{dr^2} + \frac{1}{r^2 \sin^2 \phi}\frac{d^2 V}{d\theta^2} + \frac{1}{r^2}\frac{d^2 V}{d\phi^2} + \frac{2}{r}\frac{dV}{dr}$$

$$+ \frac{\cot \phi}{r^2}\frac{dV}{d\phi}. \qquad (18)$$

287. **Remarks on Partial Differentials.**—As already stated in Art. 111, the student must be careful to attach their proper meanings to the partial differential coefficients in each case.

Thus in finding $\frac{dx}{dr}$ in (9), we regard x as a function of r and θ, and differentiate on the supposition that *θ is constant:* in like manner the value of $\frac{dr}{dx}$ in (13) is found on the supposition *that y is constant.*

The beginner accordingly, must not fall into the confusion of supposing that in this case we have $\frac{dr}{dx} \times \frac{dx}{dr} = 1$. This caution is necessary, as even advanced students, from not paying proper attention to the meanings of partial derived functions are apt to fall into the error referred to.

288. **Geometrical Illustration.**—The following geometrical method of determining the proper values of $\frac{dr}{dx}$ and $\frac{dx}{dr}$ under the preceding hypotheses may assist the beginner towards forming correct ideas on this important subject.

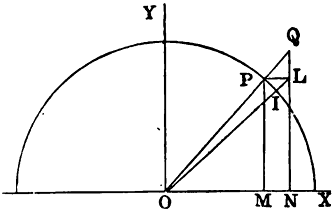

Fig. 48.

Let P be the point whose co-ordinates are x and y; then $OM = x$, $PM = y$, $OP = r$, $POX = \theta$. Now in finding $\frac{dx}{dr}$ regarding θ as constant, we take on the radius vector OP produced, a portion $PQ = \Delta r$, and draw QN perpendicular to OX; then Δx, the corresponding increment in x, is represented by MN or PL.

$$\therefore \frac{\Delta x}{\Delta r} = \frac{PL}{PQ} = \cos\theta, \text{ or } \frac{dx}{dr} = \cos\theta.$$

Again, to find $\frac{dr}{dx}$ on the supposition that y is constant; let MN be Δx, the increment in x, and draw the parallelogram $PLMN$, and join OL, meeting in I a circle described with radius r and centre O; then LI represents the corresponding increment in r, and we have

$$\frac{dr}{dx} = \text{limit of } \frac{\Delta r}{\Delta x} = \text{limit of } \frac{IL}{PL} = \cos\theta.$$

So that in this case the values of $\frac{dr}{dx}$ and $\frac{dx}{dr}$ are equal each to $\cos\theta$ or $\frac{x}{r}$, as before.

The values of $\frac{dr}{d\theta}, \frac{d\theta}{dx}$, &c., can also be readily represented geometrically in a similar manner.

289. **Linear Transformations.**—If we are given

$$x = aX + bY + cZ, \; y = a'X + b'Y + c'Z, \; z = a''X + b''Y + c''Z, \quad (19)$$

then any function V, of x, y, and z, is transformed into a function of X, Y, and Z, and, as in Ex. 2. Art. 96, we have

$$\frac{dV}{dX} = a\frac{dV}{dx} + a'\frac{dV}{dy} + a''\frac{dV}{dz}$$

$$\frac{dV}{dY} = b\frac{dV}{dx} + b'\frac{dV}{dy} + b''\frac{dV}{dz}$$

$$\frac{dV}{dZ} = c\frac{dV}{dx} + c'\frac{dV}{dy} + c''\frac{dV}{dz}.$$

Again on proceeding to second differentiation, we get

$$\frac{d^2V}{dX^2} = a\frac{d}{dx}\left(a\frac{dV}{dx} + a'\frac{dV}{dy} + a''\frac{dV}{dz}\right) + a'\frac{d}{dy}\left(a\frac{dV}{dx} + a'\frac{dV}{dy} + a''\frac{dV}{dz}\right)$$
$$+ a''\frac{d}{dz}\left(a\frac{dV}{dx} + a'\frac{dV}{dy} + a''\frac{dV}{dz}\right)$$

$$= a^2\frac{d^2V}{dx^2} + 2aa'\frac{d^2V}{dxdy} + 2aa''\frac{d^2V}{dxdz} + 2a'a''\frac{d^2V}{dydz} + a'^2\frac{d^2V}{dy^2}$$
$$+ a^{2''}\frac{d^2V}{dz^2}.$$

Similarly we have

$$\frac{d^2V}{dY^2} = b^2\frac{d^2V}{dx^2} + b'^2\frac{d^2V}{dy^2} + b''^2\frac{d^2V}{dz^2} + 2bb'\frac{d^2V}{dxdy} + 2bb''\frac{d^2V}{dxdz}$$
$$+ 2b'b''\frac{d^2V}{dydz}.$$

$$\frac{d^2V}{dZ^2} = c^2\frac{d^2V}{dx^2} + c'^2\frac{d^2V}{dy^2} + c''^2\frac{d^2V}{dz^2} + 2cc'\frac{d^2V}{dxdy} + 2cc''\frac{d^2V}{dxdz}$$

$$+ 2c'c''\frac{d^2V}{dydz}.$$

290. **Case of Orthogonal Transformations.**—If the transformation be such that

$$x^2 + y^2 + z^2 = X^2 + Y^2 + Z^2,$$

we have

$$a^2 + a'^2 + a''^2 = 1,\ b^2 + b'^2 + b''^2 = 1,\ c^2 + c'^2 + c''^2 = 1. \quad (20)$$

$$ab + a'b' + a''b'' = 0,\ ac + a'c' + a''c'' = 0,\ bc + b'c' + b''c'' = 0 \quad (21)$$

Again, multiplying the first of equations (19) by a, the second by a', and the third by a'', we get on addition, by aid of (20) and (21),

$$X = ax + a'y + a''z.$$

In like manner, if the equations (19) be respectively multiplied by b, b', b'', we get

$$Y = bx + b'y + b''z;$$

similarly

$$Z = cx + c'y + c''z.$$

If these equations be squared and added, we obtain

$$a^2 + b^2 + c^2 = 1,\ a'^2 + b'^2 + c'^2 = 1,\ a''^2 + b''^2 + c''^2 = 1. \quad (22)$$

$$aa' + bb' + cc' = 0,\ aa'' + bb'' + cc'' = 0,\ a'a'' + b'b'' + c'c'' = 0. \quad (23)$$

Hence in this case, if the equations of the last article be added we shall have

$$\frac{d^2V}{dx^2} + \frac{d^2V}{dy^2} + \frac{d^2V}{dz^2} = \frac{d^2V}{dX^2} + \frac{d^2V}{dY^2} + \frac{d^2V}{dZ^2}. \quad (24)$$

The transformations in this and the preceding Article are necessary when the axes of co-ordinates are changed in Analytic Geometry of three dimensions; and equation (24) shows that in transforming from one rectangular system to another the function $\frac{d^2V}{dx^2} + \frac{d^2V}{dy^2} + \frac{d^2V}{dz^2}$ is unaltered.

291. **General Case of Transformation for two Independent Variables.**—Suppose that we are given the equations

$$x = \phi(r, \theta), \quad y = \psi(r, \theta), \tag{25}$$

then any function V of x and y may be regarded as a function of r and θ, and we shall have from (8)

$$\frac{dV}{d\theta} = \frac{dV}{dx}\frac{dx}{d\theta} + \frac{dV}{dy}\frac{dy}{d\theta},$$

$$\frac{dV}{dr} = \frac{dV}{dx}\frac{dx}{dr} + \frac{dV}{dy}\frac{dy}{dr},$$

where the values of $\frac{dx}{d\theta}, \frac{dy}{d\theta}, \frac{dx}{dr}, \frac{dy}{dr}$ can be determined from the equations (25).

Whenever these equations can be solved for r and θ, separately, we can determine, by direct differentiation, the values of $\frac{dr}{dx}, \frac{dr}{dy}, \frac{d\theta}{dx}, \frac{d\theta}{dy}$, and hence by substituting in (12) we can obtain the values of $\frac{dV}{dx}$ and $\frac{dV}{dy}$.

When, however, this process is impracticable we can obtain their values by solving for $\frac{dV}{dx}$ and $\frac{dV}{dy}$ from the preceding equations.

Thus, we obtain

$$\frac{dV}{dx} = \frac{\frac{dV}{d\theta}\frac{dy}{dr} - \frac{dV}{dr}\frac{dy}{d\theta}}{\frac{dx}{d\theta}\frac{dy}{dr} - \frac{dx}{dr}\frac{dy}{d\theta}}. \tag{26}$$

$$\frac{dV}{dy} = \frac{\frac{dV}{d\theta}\frac{dx}{dr} - \frac{dV}{dr}\frac{dx}{d\theta}}{\frac{dx}{dr}\frac{dy}{d\theta} - \frac{dx}{d\theta}\frac{dy}{dr}}. \tag{27}$$

The values of $\frac{d^2V}{dx^2}$, $\frac{d^2V}{dy^2}$, &c., can be deduced from these, ut the general formulæ are too complicated to be of much nterest, or utility.

292. We shall conclude with one or two results in con-exion with linear transformations, commencing with the ase of two variables. We suppose x and y changed into $X + bY$ and $a'X + b'Y$, respectively, so that any function (x, y) is transformed into a function of X and Y; let the tter be denoted by $\phi_1(X, Y)$, and we have

$$\phi(x, y) = \phi_1(X, Y).$$

Again, let x' and y' be transformed by the same substitu-ions, *i. e.*,

$$x' = aX' + bY', \; y' = a'X' + b'Y',$$

nd since $$x + kx' = a(X + kX') + b(Y + kY')$$

nd $$y + ky' = a'(X + kX') + b'(Y + kY'),$$

is evident that

$$\phi(x + kx', y + ky') = \phi_1(X + kX', Y + kY).$$

Hence, expanding by the theorem of Art. 124, and equating ke powers of k we get

$$x'\frac{d\phi}{dx} + y'\frac{d\phi}{dy} = X'\frac{d\phi_1}{dX} + Y'\frac{d\phi_1}{dY}. \tag{28}$$

$$'^2\frac{d^2\phi}{dx^2} + 2x'y'\frac{d^2\phi}{dxdy} + y'^2\frac{d^2\phi}{dy^2} = X'^2\frac{d^2\phi_1}{dX^2} + 2X'Y'\frac{d^2\phi_1}{dXdY} + Y'^2\frac{d^2\phi_1}{dY^2}$$

&c. &c. (29)

Accordingly, if u represent any function of x and y, the series of expressions denoted by

$$\left(x'\frac{d}{dx}+y'\frac{d}{dy}\right)u,\quad \left(x'\frac{d}{dx}+y'\frac{d}{dy}\right)^2 u, \text{ \&c.}$$

are unaltered by linear transformations.

These results obviously hold for linear transformations, whatever be the number of variables (Salmon's Higher Algebra, Art. 121).

293. When applied to transformation from one system of co-ordinate axes to another, the preceding leads to some important results, by applying* Boole's method (see Salmon's Conics, Art. 159).

For in the case of two dimensions when the origin is altered we have

$$x'^2 + 2x'y'\cos\omega + y'^2 = X'^2 + 2X'Y'\cos\Omega + Y'^2, \qquad (30)$$

where ω and Ω denote the angle between the original axes, and that between the transformed axes, respectively.

Multiply (30) by λ and add to (29), then denoting $\phi(x, y)$ by u and $\phi_1(X, Y)$ by U, we get

$$x'^2\left(\frac{d^2u}{dx^2}+\lambda\right) + 2x'y'\left(\frac{d^2u}{dxdy}+\lambda\cos\omega\right) + y'^2\left(\frac{d^2u}{dy^2}+\lambda\right)$$

$$= X'^2\left(\frac{d^2U}{dX^2}+\lambda\right) + 2X'Y'\left(\frac{d^2U}{dXdY}+\lambda\cos\Omega\right) + Y'^2\left(\frac{d^2U}{dY^2}+\lambda\right).$$

Now, suppose λ assumed so as to make the first side of this equation a perfect square, it is obvious that the other side will be a perfect square at the same time. The former condition gives

$$\left(\frac{d^2u}{dx^2}+\lambda\right)\left(\frac{d^2u}{dy^2}+\lambda\right) = \left(\frac{d^2u}{dxdy}+\lambda\cos\omega\right)^2,$$

---

* I am indebted to Mr. Burnside for the suggestion that the equations of *this* Art. are immediately obtained by Boole's method.

or $$\lambda^2 \sin^2\omega + \lambda\left(\frac{d^2u}{dx^2} + \frac{d^2u}{dy^2} - 2\frac{d^2u}{dxdy}\cos\omega\right)$$
$$+ \frac{d^2u}{dx^2}\frac{d^2u}{dy^2} - \left(\frac{d^2u}{dxdy}\right)^2 = 0.$$

Accordingly, we must have at the same time,

$$\lambda^2 \sin^2\Omega + \lambda\left(\frac{d^2U}{dX^2} + \frac{d^2U}{dY^2} - 2\frac{d^2U}{dXdY}\cos\Omega\right)$$
$$+ \frac{d^2U}{dX^2}\frac{d^2U}{dY^2} - \left(\frac{d^2U}{dXdY}\right)^2 = 0.$$

Hence, comparing coefficients, we get

$$\frac{\dfrac{d^2u}{dx^2}\dfrac{d^2u}{dy^2} - \left(\dfrac{d^2u}{dxdy}\right)^2}{\sin^2\omega} = \frac{\dfrac{d^2U}{dX^2}\dfrac{d^2U}{dY^2} - \left(\dfrac{d^2U}{dXdY}\right)^2}{\sin^2\Omega}. \qquad (31)$$

and

$$\frac{\dfrac{d^2u}{dx^2} + \dfrac{d^2u}{dy^2} - 2\dfrac{d^2u}{dxdy}\cos\omega}{\sin^2\omega} = \frac{\dfrac{d^2U}{dX^2} + \dfrac{d^2U}{dY^2} - 2\dfrac{d^2U}{dXdY}\cos\Omega}{\sin^2\Omega}. \qquad (32)$$

Accordingly, if u be any function of the co-ordinates of a point, the *expressions*

$$\frac{\dfrac{d^2u}{dx^2}\dfrac{d^2u}{dy^2} - \left(\dfrac{d^2u}{dxdy}\right)^2}{\sin^2\omega}, \text{ and } \frac{\dfrac{d^2u}{dx^2} + \dfrac{d^2u}{dy^2} - 2\dfrac{d^2u}{dxdy}\cos\omega}{\sin^2\omega},$$

are unaltered when the axes of co-ordinates are changed in any manner, the origin remaining the same.

In the particular case of rectangular axes, it follows that

$$\frac{d^2u}{dx^2} + \frac{d^2u}{dy^2} \text{ and } \frac{d^2u}{dx^2}\frac{d^2u}{dy^2} - \left(\frac{d^2u}{dxdy}\right)^2$$

preserve the same values when the axes are turned round through any angle.

294. It is easy to extend the preceding results to three or more variables, when the transformations are orthogonal. (Art. 290).

Thus, in the case of three variables we have

$$x'^2 + y'^2 + z'^2 = X'^2 + Y'^2 + Z'^2.$$

Multiplying by λ and adding to the equation which corresponds to (29), it follows that the expression

$$x'^2\left(\frac{d^2u}{dx^2} + \lambda\right) + y'^2\left(\frac{d^2u}{dy^2} + \lambda\right) + z'^2\left(\frac{d^2u}{dz^2} + \lambda\right) + 2y'z'\frac{d^2u}{dydz}$$
$$+ 2z'x'\frac{d^2u}{dzdx} + 2x'y'\frac{d^2u}{dxdy}$$

is unaltered by orthogonal transformation

Next, suppose that λ is such that the quadratic function in x', y', and z' shall be the product of two linear factors, and by Art. 105 we must have

$$\begin{vmatrix} \dfrac{d^2u}{dx^2} + \lambda, & \dfrac{d^2u}{dxdy}, & \dfrac{d^2u}{dxdz}, \\[2ex] \dfrac{d^2u}{dxdy}, & \dfrac{d^2u}{dy^2} + \lambda, & \dfrac{d^2u}{dydz}, \\[2ex] \dfrac{d^2u}{dxdz}, & \dfrac{d^2u}{dydz}, & \dfrac{d^2u}{dz^2} + \lambda. \end{vmatrix} = 0. \qquad (33)$$

But as the transformed expression must evidently at the same time be the product of two linear factors, we must have

$$\begin{vmatrix} \dfrac{d^2u}{dx^2} + \lambda, & \dfrac{d^2u}{dxdy}, & \dfrac{d^2u}{dxdz} \\[2ex] \dfrac{d^2u}{dxdy}, & \dfrac{d^2u}{dy^2} + \lambda, & \dfrac{d^2u}{dydz} \\[2ex] \dfrac{dx^2}{dxdz}, & \dfrac{d^2x}{dydz}, & \dfrac{d^2u}{dz^2} + \lambda \end{vmatrix} \equiv \begin{vmatrix} \dfrac{d^2U}{dX^2} + \lambda, & \dfrac{d^2U}{dXdY}, & \dfrac{d^2U}{dXdZ} \\[2ex] \dfrac{d^2U}{dXdZ}, & \dfrac{d^2U}{dY^2} + \lambda, & \dfrac{d^2U}{dYdZ} \\[2ex] \dfrac{d^2U}{dXdZ}, & \dfrac{d^2U}{dYdZ}, & \dfrac{d^2U}{d^2Z} + \lambda \end{vmatrix}. \qquad (34)$$

Equating the coefficients of like powers of λ, we see that the expressions

$$\frac{d^2u}{dx^2} + \frac{d^2u}{dy^2} + \frac{d^2u}{dz^2},$$

$$\frac{d^2u}{dx^2}\frac{d^2u}{dy^2} - \left(\frac{d^2u}{dxdy}\right)^2 + \frac{d^2u}{dx^2}\frac{d^2u}{dz^2} - \left(\frac{d^2u}{dxdz}\right)^2 + \frac{d^2u}{dy^2}\frac{d^2u}{dz^2} - \left(\frac{d^2u}{dydz}\right)^2,$$

and

$$\begin{vmatrix} \dfrac{d^2u}{dx^2}, & \dfrac{d^2u}{dxdy}, & \dfrac{d^2u}{dxdz} \\[2ex] \dfrac{d^2u}{dxdy}, & \dfrac{d^2u}{dy^2}, & \dfrac{d^2u}{dydz} \\[2ex] \dfrac{d^2u}{dxdz}, & \dfrac{d^2u}{dydz}, & \dfrac{d^2u}{dz^2} \end{vmatrix}$$

are unaffected by orthogonal transformation.

The first of these results has been already arrived at by direct substitution (Art. 290).

EXAMPLES.

1. Being given $y = f(u)$ and $u = \phi(x)$, find $\frac{d^2y}{dx^2}$.

Ans. $f'(u)\,\phi''(x) + f''(u)\,\{\phi'(x)\}^2$.

2. If $y = F(t)$, $t = f(u)$, $u = \phi(x)$, find the value of $\frac{d^2y}{dx^2}$.

Ans. $F'(t) f'(u)\,\phi''(x) + \{\phi'(x)\}^2\,\{f''(u)\,F'(t) + (f'(u))^2\,F''(t)\}$.

3. Change the independent variable from x to z in the equation

$$x^4 \frac{d^2y}{dx^2} + a^2 y = 0, \text{ where } x = \frac{1}{z}.$$

Ans. $\frac{d^2y}{dz^2} + \frac{2}{z}\frac{dy}{dz} + a^2 y = 0$.

4. Transform $(1 - x^2)\frac{d^2y}{dx^2} - x\frac{dy}{dx} + a^2 y = 0$, being given $x = \sin z$.

Ans. $\frac{d^2y}{dz^2} + a^2 y = 0$.

5. If V be a function of r, where $r^2 = x^2 + y^2$, prove that

$$\frac{d^2V}{dx^2} + \frac{d^2V}{dy^2} = \frac{d^2V}{dr^2} + \frac{1}{r}\frac{dV}{dr}.$$

6. If V be a function of r, where $r^2 = x^2 + y^2 + z^2$, prove that

$$\frac{d^2V}{dx^2} + \frac{d^2V}{dy^2} + \frac{d^2V}{dz^2} = \frac{d^2V}{dr^2} + \frac{2}{r}\frac{dV}{dr}.$$

7. If $x = r\sin\theta\cos\phi$, $y = r\sin\theta\sin\phi$, $z = r\cos\theta$, prove that $\frac{dx}{dr} = \frac{dr}{dx}$, where in finding $\frac{dx}{dr}$, θ and ϕ are regarded as constants; while in finding $\frac{dr}{dx}$, y and z are regarded as constants.

8. If z be a function of two independent variables, x and y, which are connected with two other variables, u and v, by the equations

$$f_1(x, y, u, v) = 0, \qquad f_2(x, y, u, v) = 0;$$

show how to express $\frac{dz}{dx}$ and $\frac{dz}{dy}$ in terms of $\frac{dz}{du}$ and $\frac{dz}{dv}$.

9. Prove from formula (18) that

$$\frac{d^2V}{dx^2} + \frac{d^2V}{dy^2} + \frac{d^2V}{dz^2} = \frac{1}{r^2 \sin\theta}\left\{\frac{d}{dr}\left(r^2 \sin\theta \frac{dV}{dr}\right) + \frac{d}{d\phi}\left(\frac{\sin\phi \, dV}{d\phi}\right)\right.$$
$$\left. + \frac{d}{d\theta}\left(\frac{1}{\sin\phi}\frac{dV}{d\theta}\right)\right\}.$$

10. If $u = \phi_1(x, y)$, $v = \phi_2(x, y)$, and if we can deduce from them the equations $x = \psi_1(u, v)$, $y = \psi_2(u, v)$, prove that

$$\begin{vmatrix} \frac{du}{dx}, & \frac{du}{dy} \\ \frac{dv}{dx}, & \frac{dv}{dy} \end{vmatrix} \cdot \begin{vmatrix} \frac{dx}{du}, & \frac{dx}{dv} \\ \frac{dy}{du}, & \frac{dy}{dv} \end{vmatrix} = 1.$$

11. Transform the equation

$$\frac{d^2y}{dx^2} + \frac{2x}{1 + x^2}\frac{dy}{dx} + \frac{y}{(1 + x^2)^2} = 0.$$

into another in which θ is the independent variable, supposing $x = \tan\theta$.

Ans. $\frac{d^2y}{d\theta^2} + y = 0.$

12. If z be a function of x and y, and $u = px + qy - z$, prove that when p and q are taken as independent variables, we have

$$\frac{du}{dp} = x, \quad \frac{du}{dq} = y, \quad \frac{d^2u}{dp^2} = \frac{t}{rt - s^2}, \quad \frac{d^2u}{dpdq} = -\frac{s}{rt - s^2}, \quad \frac{d^2u}{dq^2} = \frac{r}{rt - s^2};$$

where p, q, r, s, t, denote the partial differential coefficients of z, as in Art. 276.

13. If the equation

$$x^n \frac{d^ny}{dx^n} + A_1 x^{n-1}\frac{d^{n-1}y}{dx^{n-1}} + \ldots + A_{n-1}x\frac{dy}{dx} + A_n = 0$$

be transformed to θ, where $x = e^\theta$, prove that the coefficients in the transformed differential equation are all constants.

14. In orthogonal transformations, prove that

$$\frac{dV^2}{dx^2} + \frac{dV^2}{dy^2} + \frac{dV^2}{dz^2} = \frac{dV^2}{dX^2} + \frac{dV^2}{dY^2} + \frac{dV^2}{dZ^2}.$$

MISCELLANEOUS EXAMPLES.

1. If α, β, γ, be the roots of the cubic

$$x^3 + px^2 + qx + r = 0,$$

show that

$$\begin{vmatrix} \frac{dp}{d\alpha}, & \frac{dq}{d\alpha}, & \frac{dr}{d\alpha} \\ \frac{dp}{d\beta}, & \frac{dq}{d\beta}, & \frac{dr}{d\beta} \\ \frac{dp}{d\gamma}, & \frac{dq}{d\gamma}, & \frac{dr}{d\gamma} \end{vmatrix} = (\gamma - \beta)(\beta - \alpha)(\alpha - \gamma).$$

2. Being given the three simultaneous equations

$$\phi_1(x_1, x_2, x_3, x_4) = 0, \quad \phi_2(x_1, x_2, x_3, x_4) = 0, \quad \phi_3(x_1, x_2, x_3, x_4) = 0,$$

determine the values of

$$\frac{dx_2}{dx_1}, \frac{dx_3}{dx_1}, \frac{dx_4}{dx_1}.$$

3. If u be a solution of the differential equation

$$\frac{d^2V}{dx^2} + \frac{d^2V}{dy^2} + \frac{d^2V}{dz^2} = 0,$$

prove that

$$x\frac{du}{dy} + y\frac{du}{dy} + z\frac{du}{dz}$$

will be also a solution of it.

4. If x and y be not independent, prove that the equation $\frac{d^2u}{dxdy} = \frac{d^2u}{dydx}$ does not hold, in general.

5. Prove that the points of intersection of a curve of the fourth degree with its asymptotes lie on a conic: and in general for a curve of the degree n they lie on a curve of the degree $n - 2$.

6. Prove that every curve of the third degree is capable of being projected into a central curve. (Chasles).

For if the harmonic polar of a point of inflexion be projected to infinity, the point of inflexion will be projected into a centre of the projected curve.

7. Two ellipses having the same foci are described infinitely near one another; how does the interval between them vary?

(a). How will the interval vary if the ellipses be concentric. similar and similarly placed?

8. Eliminate the arbitrary functions from the equation

$$z = \phi(x) \, . \, \psi(y).$$

9. Show that in order to eliminate n arbitrary functions from an equation containing two independent variables, it is, in general, requisite to proceed to differentials of the order $2n - 1$. How many resulting equations would be obtained in this case?

10. In the Lemniscate $r^2 = a^2 \cos 2\theta$, show that the angle between the tangent and the radius vector is $\frac{\pi}{2} + 2\theta$.

11. In any roulette, if O be the point of contact of the fixed and rolling curves, P the generating point, P' the corresponding centre of curvature for the roulette; prove that

$$\frac{1}{\rho} + \frac{1}{\rho'} = \left(\frac{1}{OP} + \frac{1}{OP'}\right) \cos \phi,$$

where ρ and ρ' are the radii of curvature of the two curves at the point O, and ϕ is the angle which the line OP makes with the common normal at O.

12. From the formula in the last deduce the expression for the radius of curvature at any point on the epicycloid, and also in the epitrochoid.

13. Being given the equations

$$bx = \lambda\mu, \quad by = \sqrt{(\lambda^2 - b^2)(b^2 - \mu^2)},$$

prove that

$$dx^2 + dy^2 = (\lambda^2 - \mu^2) \left\{\frac{d\lambda^2}{\lambda^2 - b^2} + \frac{du^2}{b^2 - \mu^2}\right\}.$$

14. If $1 - y - ay^m = 0$, develope y^r in terms of a by Lagrange's Theorem.

15. Being given $x = r \cos \theta$, $y = r \sin \theta$, find the transformation of

$$\frac{\left\{1 + \left(\frac{dy}{dx}\right)^2\right\}^{\frac{3}{2}}}{\frac{d^2y}{dx^2}}$$

into a function of r and θ, where θ is taken as the independent variable.

16. Apply the method of infinitesimals to find a point such that the sum of its distances from three given points shall be a minimum.

Let ρ_1, ρ_2, ρ_3 denote the three distances, and we have $d\rho_1 + d\rho_2 + d\rho_3 = 0$; suppose $d\rho_1 = 0$, then $d(\rho_2 + \rho_3) = 0$, and it is easily seen that ρ_1 bisects the angle between ρ_2 and ρ_3, and similarly for the others; $\therefore$ &c.

17. Eliminate the circular and exponential function from the equation $y = e^{\sin^{-1}x}$.

18. One leg of a right angle passes through a fixed point, whilst its vertex slides along a given curve; show that the problem of finding the envelope of the other leg of the right angle may be reduced to the investigation of a locus.

19. If two pairs of conjugates, in a system of lines in involution, be given by the equations

$$u = ax^2 + 2bxy + cy^2 = 0, \quad u' = a'x^2 + 2b'xy + c'y^2 = 0,$$

show that the double lines are given by the equation

$$\frac{du}{dx}\frac{du'}{dy} - \frac{du}{dy}\frac{du'}{dx} = 0. \quad \text{(Salmon's ``Conics,'' Art. 342.)}$$

20. Change the independent variable from x to θ in the equation

$$\frac{d^2y}{dx^2} + ax\frac{dy}{dx} + b = 0,$$

where $x = \tan\theta$.

21. The equation

$$ry^2 - 2sxy + tx^2 = px + qy - z,$$

may be reduced to the form

$$\frac{d^2z}{dv^2} + z = 0$$

by putting $\quad x = u\cos v, \quad y = u\sin v.$

22. Investigate the nature of the singular point which occurs at the origin of co-ordinates in the curve

$$x^4 - 2ax^2y - axy^2 + a^2y^2 = 0.$$

23. Investigate the form of the curve represented by the equation

$$y = e^{-\frac{1}{x}}.$$

24. How would you ascertain whether a proposed expression, V, involving x, y, and z, is a function of two linear functions of these same variables?

Ans. The given function must be homogeneous; and the equations

$$\frac{dV}{dx} = 0, \quad \frac{dV}{dy} = 0, \quad \frac{dV}{dz} = 0,$$

must be capable of being satisfied by the same values of x, y, z: i. e. the result of the elimination of x, y, and z between these equations must vanish identically.

25. If $y = \phi(x^2)$, prove that

$$\frac{d^n y}{dx^n} = (2x)\,\phi^{(n)}(x^2) + n(n-1)(2x)^{n-2}\phi^{(n-1)}(x^2)$$
$$+ \frac{n\,.\,n-1\,.\,n-2\,.\,n-3}{1\,.\,2}(2x)^{n-4}\phi^{(n-2)}(x^2)\ \&c.$$

26. If $(x + y\sqrt{-1}) = (\alpha + \beta\sqrt{-1})^n$, prove that

$$\frac{dx^2 + dy^2}{x^2 + y^2} = n^2\,\frac{d\alpha^2 + d\beta^2}{\alpha^2 + \beta^2}.$$

27. If $\tan\phi\,.\,\tan\psi = \dfrac{1}{\sqrt{1 - c^2}}$, prove that $\dfrac{d\phi}{d\psi} + \sqrt{\dfrac{1 = c^2\sin^2\phi}{1 - c^2\sin^2\psi}} = 0.$

28. Find, by Leibnitz's Theorem, the value of

$$\left(\frac{d}{dx}\right)^n x^n(1 - x)^n;$$

and show from the development that

$$1 + [n]_1^2 + [n]_2^2 + \ldots + 1 = [2n]_n,$$

where $[n]_m$ represents the coefficient of x^m in the development of $(1 + x)^n$.

29. Prove that $\qquad \dfrac{d}{dx}(xu) = \left(1 + x\dfrac{d}{dx}\right)u.$

30. Hence prove that

$$\left(x\frac{d}{dx}\right)\left(x\frac{d}{dx} - 1\right)u = x^2\frac{d^2u}{dx^2}.$$

For $\qquad \left(x\dfrac{d}{dx}\right)\left(x\dfrac{du}{dx}\right) = \left(x + x^2\dfrac{d}{dx}\right)\dfrac{du}{dx} = x\dfrac{du}{dx} + x^2\dfrac{d^2u}{dx^2},$

$$\therefore \left(x\frac{d}{dx} - 1\right)\left(x\frac{du}{dx}\right) = x^2\frac{d^2u}{dx^2}.$$

31. Prove that

$$\left(x\frac{d}{dx}\right)\left(x\frac{d}{dx} - 1\right)\left(x\frac{d}{dx} - 2\right)u = x^3\frac{d^3u}{dx^3}.$$

By the preceding example we have

$$\left(x\frac{d}{dx} - 2\right)\left(x\frac{d}{dx} - 1\right)x\frac{d}{dx}\,.\,u = \left(x\frac{d}{dx} - 2\right).\,x^2\frac{d^2u}{dx^2}.$$

But
$$\frac{d}{dx}\left(x^2\frac{d^2u}{dx^2}\right) = x^2\frac{d^3u}{dx^3} + 2x\frac{d^2u}{dx^2},$$

$$\therefore \left(x\frac{d}{dx} - 2\right).\, x^2\frac{d^2u}{dx^2} = x^3\frac{d^3u}{dx^3}.$$

32. Prove, in general, that

$$\left(x\frac{d}{dx}\right)\left(x\frac{d}{dx} - 1\right)\left(x\frac{d}{dx} - 2\right)\ldots\left(x\frac{d}{dx} - n + 1\right)u = x^n\frac{d^nu}{dx^n}.$$

This can be easily arrived at from the preceding by the method of mathematical induction; that is, assuming that the theorem holds for any positive integer n prove that it holds for the next higher integer $(n + 1)$, &c.

33. Find $\frac{1}{r} + \frac{d^2\left(\frac{1}{r}\right)}{d\theta^2}$, in terms of r, when $r^2 = a^2 \cos 2\theta$. *Ans.* $\frac{3a^4}{r^5}$.

34. If $u = (x^2 + y^2 + z^2)^{\frac{1}{2}}$, prove that

$$\frac{d^4u}{dx^4} + \frac{d^4u}{dy^4} + \frac{d^4u}{dz^4} + 2\frac{d^4u}{dx^2dy^2} + 2\frac{d^4u}{dy^2dz^2} + 2\frac{d^4u}{dz^2dx^2} = 0.$$

35. If $z = \dfrac{x}{x^2 + y^2}$

prove that
$$\frac{d^nz}{dx^n} = (-1)^n\frac{1\,.\,2\,.\,3\ldots n\,.\cos(n+1)\phi\,.\cos^{n+1}\phi}{x^{n+1}}.$$

$$\frac{d^{2n}z}{dy^{2n}} = (-1)^n\frac{1\,.\,2\,.\,3\ldots 2n\,.\cos(2n+1)\phi\,.\cos^{2n-1}\phi}{x^{2n+1}}.$$

$$\frac{d^{2n+1}z}{dy^{2n+1}} = (-1)^{n+1}\frac{1\,.\,2\,.\,3\ldots(2n+1)\sin(2n+2)\phi\,.\cos^{2n+2}\phi}{x^{2n+2}}.$$

where
$$\phi = \tan^{-1}\left(\frac{y}{x}\right).$$

36. If u be a homogeneous function of the n^{th} degree in x, y, z, and u_1, u_2, u_3, denote its differential coefficients with regard to x, y, z, respectively, while u_{11}, u_{12}, &c., in like manner denote its second differential coefficients; prove that

$$\begin{vmatrix} u_{11}, & u_{12}, & u_{13}, & u_1, \\ u_{21}, & u_{22}, & u_{23}, & u_2, \\ u_{31}, & u_{32}, & u_{33}, & u_3, \\ u_1, & u_2, & u_3, & 0, \end{vmatrix} = -\frac{nu}{n-1}\begin{vmatrix} u_{11}, & u_{12}, & u_{13}, \\ u_{21}, & u_{22}, & u_{23}, \\ u_{31}, & u_{32}, & u_{33}, \end{vmatrix}.$$

37. If u be a homogeneous function of the n^{th} degree in x, y, z, ω, show that for all values of the variables which satisfy the equation $u = 0$, we have

$$\begin{vmatrix} u_{11}, & u_{12}, & u_{13}, & u_1, \\ u_{21}, & u_{22}, & u_{23}, & u_2, \\ u_{31}, & u_{32}, & u_{33}, & u_3, \\ u_1, & u_2, & u_3, & 0, \end{vmatrix} = \frac{\omega^2}{(n-1)^2} \begin{vmatrix} u_{11}, & u_{12}, & u_{13}, & u_{14} \\ u_{21}, & u_{22}, & u_{23}, & u_{24} \\ u_{31}, & u_{32}, & u_{33}, & u_{34} \\ u_{41}, & u_{42}, & u_{43}, & u_{44} \end{vmatrix}.$$

38. Show that the equation

$$\frac{d}{d\mu}\left\{(1-\mu^2)\frac{dP}{d\mu}\right\} + \frac{1}{1-\mu^2}\,\frac{d^2P}{d\theta} + 6P = 0$$

is satisfied if P is any of the quantities

$$\frac{1}{3} - \mu^2,\ (1-\mu^2)\cos 2\theta,\ (1-\mu^2)\sin 2\theta,\ \mu\sqrt{1-\mu^2}\cos\theta,\ \mu\sqrt{1-\mu^2}\sin\theta$$

or any linear function of them.

39. If $x + \lambda$ be substituted for x in the quantic

$$a_0x^n + na_1x^{n-1} + \frac{n\,.\,(n-1)}{1\,.\,2}a_2x^{n-2} + \&c. + a_n;$$

and if $a_0', a_1', \ldots . a_r' \ldots . a_n'$ denote the coefficients in the new quantic; prove that

$$\frac{da_r'}{d\lambda} = ra'_{r-1}.$$

40. If ϕ be any function of the differences of the roots of the quantic in the preceding example; prove that

$$\left(a_0\frac{d}{da_1} + 2a_1\frac{d}{da_2} + 3a_2\frac{d}{da_3} + \ldots + na_{n-1}\frac{d}{da_n}\right)\phi = 0.$$

This result follows immediately, since $\frac{d\phi}{d\lambda}$ is zero in this case.

41. Being given

$$u = xy + \sqrt{1 - x^2 - y^2 + x^2y^2}$$

$$v = x\sqrt{1-y^2} + y\sqrt{1-x^2};$$

prove that

$$\frac{du}{dx}\frac{dv}{dy} - \frac{dv}{dx}\frac{du}{dy} = 0.$$

and explain the meaning of the result.

42. Find the minimum value of

$$\frac{\sin A}{\sin B \sin C} + \frac{\sin B}{\sin C \sin A} + \frac{\sin C}{\sin A \sin B}, \text{ where } A + B + C = 180^\circ.$$

43. Prove that

$$\phi\left(x\frac{d}{dx}\right)f(ax) \equiv \phi\left(a\frac{d}{da}\right)f(ax),$$

where $\phi(x)$ is a rational function of x.

44. Show that the reciprocal polar to the evolute of the ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1,$$

with respect to the circle described on the line joining the foci as diameter, has for its equation

$$\frac{a^2}{x^2} + \frac{b^2}{y^2} = 1.$$

45. If the second term be removed from the quantic

$$(a_0, a_1, a_2, \ldots a_n)(x, y)$$

by the substitution of $x - \frac{a_0}{a_1}y$ instead of x, and if the new quantic be denoted by $(A_0, 0, A_2, A_3, \ldots A_n)(x, y)$; show that the successive coefficients $A_2, A_3, \ldots A_n$ are obtained by the substitution of a_1 for x and $-a_0$ for y in the series of quantics

$$(a_0, a_1, a_2)(x, y), (a_0, a_1, a_2, a_3)(x, y), \ldots (a_0, a_1, \ldots a_n)(x, y).$$

46. Prove that any root of the following equation in y:—

$$y^m + xy = 1,$$

satisfies the differential equation

$$y^2\frac{d^2y}{dx^2} + (m-1)x\frac{dy^3}{dx^3} + (m-3)y\frac{dy^2}{dx^2} = 0.$$

47. How can we ascertain whether an expression such as

$$\phi(x, y) + \sqrt{-1}\psi(x, y)$$

admits of being reduced to the form

$$f(x + y\sqrt{-1})?$$

48. If $lX + mY + nZ$, $l'X + m'Y + n'Z$, $l''X + m''Y + n''Z$, be substituted for x, y, z, in the quadratic expression of Art. 105; and if a', b', c', d', e', f', be the respective coefficients in the new expression; prove that

$$\begin{vmatrix} a' & f' & e' \\ f' & b' & d' \\ e' & d' & c' \end{vmatrix} = 0, \text{ whenever } \begin{vmatrix} a & f & e \\ f & b & d \\ e & d & c \end{vmatrix} = 0.$$

49. If the transformation be *orthogonal*, i. e. if

$$x^2 + y^2 + z^2 = X^2 + Y^2 + Z^2$$

prove that the preceding determinants are equal to one another.

50. Prove that the max. and min. values of the expression

$$ax^4 + 4bx^3 + 6cx^2 + 4dx + e$$

are the roots of the cubic

$$a^3z^3 - 3(a^2I - 3H^2)z^2 + 3(aI^2 - 18HJ)z - \Delta = 0,$$

where $H = ac - b^2$, $I = ae - 4bd + 3c^2$.

$$J = \begin{vmatrix} a, & b, & c \\ b, & c, & d \\ c, & d, & e \end{vmatrix}, \text{ and } \Delta = I^3 - 27J^2.$$

By Art. 135 it is evident that the equation in z is obtained by substituting $e - z$ instead of e in the discriminant of the biquadratic; accordingly we have for the resulting equation,

$$(I - az)^3 = 27(J - zH)^2$$

since the discriminant of the biquadratic is

$$I^3 - 27J^2 = 0.$$

In general, the equation in z whose roots are the $n - 1$ max. and min. values of a given function of n dimensions in x, can be got from the discriminant of the function, by substituting in it, instead of the absolute term, the absolute term *minus z.*

It is evident that the discriminant of the function in x is, in all cases, the absolute term in the equation in z.

51. If Δ be the product of the squares of the differences of the roots of

$$x^3 - px^2 + qx - r = 0,$$

find an expression in terms of the roots, for $\frac{d\Delta}{dr}$, by solving from three equations of the form

$$\frac{d\Delta}{da} = \frac{d\Delta}{dp}\,\frac{dp}{da} + \frac{d\Delta}{dq}\,\frac{dq}{da} + \frac{d\Delta}{dr}\,\frac{dr}{da}.$$

Ans. $2(\beta + \gamma - 2\alpha)(\gamma + \alpha - 2\beta)(\alpha + \beta - 2\gamma)$.

52. If $X + Y\sqrt{-1}$ be a function of $x + y\sqrt{-1}$, prove that X and Y must satisfy the equations

$$\frac{d^2X}{dx^2} + \frac{d^2X}{dy^2} = 0, \quad \text{and} \quad \frac{d^2Y}{dx^2} + \frac{d^2Y}{dy^2} = 0.$$

ON THE CONDITIONS FOR A MAXIMUM OR MINIMUM OF A FUNCTION OF ANY NUMBER OF VARIABLES (Art. 160).

The conditions for a maximum or a minimum in the case of two or of three variables have been given in Chapter X.

It can be readily seen that the mode of investigation, and the form of the conditions there given, admit of extension to the case of any number n of independent variables.

We shall commence with the case of four independent variables. Proceeding as in Art. 159, it is obvious that the problem reduces to the consideration of a quadratic expression in four variables which shall preserve the same sign for all real values of the variables.

Let the quadratic be written in the form

$$a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{44}x_4^2 + 2a_{12}x_1x_2 + 2a_{13}x_1x_3 + 2a_{14}x_1x_4 + 2a_{23}x_2x_3 \\ + 2a_{24}x_2x_4 + 2a_{34}x_3x_4. \qquad (1)$$

We shall first investigate the conditions that this expression shall be always a positive quantity; in this case a_{11} evidently is necessarily positive; again, multiplying by a_{11}, the expression may be written in the following form:—

$$(a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + a_{14}x_4)^2 + (a_{11}a_{22} - a_{12}^2)x_2^2 + (a_{11}a_{33} - a_{13}^2)x_3^2 \\ + (a_{11}a_{44} - a_{14}^2)x_4^2 + 2(a_{11}a_{23} - a_{12}a_{13})x_2x_3 + 2(a_{11}a_{24} - a_{12}a_{14})x_2x_4 \\ + 2(a_{11}a_{34} - a_{13}a_{14})x_3x_4. \qquad (2)$$

Also, in order that the part of this expression after the first term shall be always positive, we must have, by the Article referred to, the following conditions:—

$$a_{11}a_{22} - a_{12}^2 > 0, \qquad (3)$$

$$(a_{11}a_{22} - a_{12}^2)(a_{11}a_{33} - a_{13}^2) - (a_{11}a_{23} - a_{12}a_{13})^2 > 0, \qquad (4)$$

and

$$\begin{vmatrix} a_{11}a_{22} - a_{12}^2, & a_{11}a_{23} - a_{12}a_{13}, & a_{11}a_{24} - a_{12}a_{14} \\ a_{11}a_{23} - a_{12}a_{13}, & a_{11}a_{33} - a_{13}^2, & a_{11}a_{34} - a_{13}a_{14} \\ a_{11}a_{24} - a_{12}a_{14}, & a_{11}a_{34} - a_{13}a_{14}, & a_{11}a_{44} - a_{14}^2 \end{vmatrix} > 0. \qquad (5)$$

To express this determinant in a simpler form, we write it as follows:—

$$\frac{1}{a_{11}} \begin{vmatrix} a_{11}, & a_{12}, & a_{13}, & a_{14}, \\ 0, & a_{11}a_{22} - a_{12}^2, & a_{11}a_{23} - a_{12}a_{13}, & a_{11}a_{24} - a_{12}a_{14} \\ 0, & a_{11}a_{23} - a_{12}a_{13}, & a_{11}a_{33} - a_{13}^2, & a_{11}a_{34} - a_{13}a_{14} \\ 0, & a_{11}a_{24} - a_{12}a_{14}, & a_{11}a_{34} - a_{13}a_{14}, & a_{11}a_{44} - a_{14}^2. \end{vmatrix} \qquad (6)$$

Next, to form a new determinant, multiply the first row by a_{12}, a_{13}, a_{14}, successively, and add the resulting terms to the 2nd, 3rd, and 4th rows, respectively; then, since each term in the rows after the first contains a_{11} as a factor, the determinant is evidently equivalent to

$$a_{11}^2 \begin{vmatrix} a_{11}, & a_{12}, & a_{13}, & a_{14} \\ a_{12}, & a_{22}, & a_{23}, & a_{24} \\ a_{13}, & a_{23}, & a_{33}, & a_{34} \\ a_{14}, & a_{24}, & a_{34}, & a_{44} \end{vmatrix}. \qquad (7)$$

In like manner the relation in (4) is at once reducible to the form

$$a_{11} \begin{vmatrix} a_{11}, & a_{12}, & a_{13} \\ a_{12}, & a_{22}, & a_{23} \\ a_{13}, & a_{23}, & a_{33} \end{vmatrix} > 0.$$

Hence we conclude that whenever the following conditions are fulfilled, viz.,

$$a_{11} > 0, \quad \begin{vmatrix} a_{11}, & a_{12} \\ a_{12}, & a_{22} \end{vmatrix} > 0, \quad \begin{vmatrix} a_{11}, & a_{12}, & a_{13} \\ a_{12}, & a_{22}, & a_{23} \\ a_{13}, & a_{23}, & a_{33} \end{vmatrix} > 0, \quad \begin{vmatrix} a_{11}, & a_{12}, & a_{13}, & a_{14} \\ a_{12}, & a_{22}, & a_{23}, & a_{24} \\ a_{13}, & a_{23}, & a_{33}, & a_{34} \\ a_{14}, & a_{24}, & a_{34}, & a_{44} \end{vmatrix} > 0, \qquad (8)$$

the quadratic expression (1) is *positive* for all real values of x_1, x_2, x_3, x_4.

Accordingly the conditions are the same as in the case (Art. 159) of three variables, x_1, x_2, x_3; with the addition that the determinant (7) shall be also positive.

In like manner it can be readily seen that if the second and fourth of the preceding determinants be positive, and the two others negative, the quadratic expression (1) is negative for all real values of the variables.

The last determinant in (8) is called the *discriminant* of the quadratic function, and the preceding determinant is derived from it by omitting the extreme row and column, and the other is derived from that in like manner.

When the discriminant vanishes, it can be seen without difficulty that the expression (1) is reducible to the sum of *three* squares.

It can be easily proved by *induction* that the preceding principle holds in general, and that in the case of n variables the conditions can be deduced from the *discriminant* in the manner indicated above.

According as the number of rows in a determinant is even or odd, the determinant shall be styled one of an even or of an odd order.

If the notation already adopted be generalized, the coefficient of x^2_r is denoted by a_{rr}, and that of $x_r x_m$, by $2a_{rm}$. In this case the discriminant of the quadratic function in n variables is

$$\begin{vmatrix} a_{11}, & a_{12}, & a_{13}, & \dots & a_{1n} \\ a_{12}, & a_{22}, & a_{23}, & \dots & a_{2n} \\ a_{13}, & a_{23}, & a_{33}, & \dots & a_{3n} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ a_{1n}, & a_{2n}, & a_{3n}, & \dots & a_{nn} \end{vmatrix}. \qquad (9)$$

and the conditions that the quadratic expression shall be always *positive* are, that the determinant (9) and the series of determinants derived in succession by erasing the outside row and column, shall be all positive.

To establish this result, we multiply the quadratic function by a_{11}, and it is evident that it may be written in the form

$$(a_{11}x_1 + a_{12}x_2 + \dots a_{1n}x_n)^2 + (a_{11}a_{22} - a_{12}^2)\,x_2^2 + \dots + (a_{11}a_{nn} - a_{1n}^2)\,x_n^2$$
$$+ 2\,(a_{11}\,a_{23} - a_{12}\,a_{13})\,x_2 x_3 + \&c. + 2\,(a_{11}\,a_{rn} - a_{1r}a_{1n})\,x_r x_n + \dots$$

In order that this should be always positive, it is necessary that the part after the first term should be always positive. This is a quadratic function of the $n - 1$ variables $x_2, x_3, \dots x_n$. Accordingly, assuming that the conditions in question hold for it, its discriminant must be positive, as also the series of determinants derived from it. But the discriminant is

$$\begin{vmatrix} a_{11}a_{22} - a_{12}^2, & a_{11}a_{23} - a_{12}a_{13}, & \dots & a_{11}a_{2n} - a_{12}a_{1n} \\ a_{11}a_{23} - a_{12}a_{13}, & a_{11}a_{33} - a_{13}^2, & \dots & a_{11}a_{3n} - a_{13}a_{1n} \\ a_{11}a_{24} - a_{12}a_{14}, & a_{11}a_{34} - a_{13}a_{14}, & \dots & a_{11}a_{4n} - a_{14}a_{1n} \\ \cdot\ \cdot\ \cdot & \cdot\ \cdot\ \cdot & \cdot & \cdot\ \cdot\ \cdot \\ a_{11}a_{2n} - a_{12}a_{1n}, & a_{11}a_{3n} - a_{13}\,a_{1n} & \dots & a_{11}a_{nn} - a_{1n}^2, \end{vmatrix}. \qquad (10)$$

Writing this as in (6), and proceeding as before, it is easily seen that the determinant becomes

$$a_{11}^{n-2} \begin{vmatrix} a_{11}, & a_{12}, & a_{13}, & \dots & a_{1n} \\ a_{12}, & a_{22}, & a_{23}, & \dots & a_{2n} \\ a_{13}, & a_{23}, & a_{33}, & \dots & a_{3n} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ a_{1n}, & a_{2n}, & a_{3n}, & \dots & a_{nn} \end{vmatrix}, \qquad (11)$$

i. e. the discriminant of the function multiplied by a_{11}^{n-2}.

Hence we infer, that if the principle in question hold for $n - 1$ variables it holds for n. But it has been shown to hold in the cases of 3 and 4 variables; consequently it holds for any number.

We conclude finally, that the quadratic expression in n variables is always positive, whenever the series of determinants

$$a_{11}, \quad \begin{vmatrix} a_{11}, & a_{12} \\ a_{12}, & a_{22} \end{vmatrix}, \quad \begin{vmatrix} a_{11}, & a_{12}, & a_{13} \\ a_{12}, & a_{22}, & a_{23} \\ a_{13}, & a_{23}, & a_{33} \end{vmatrix}, \ldots \begin{vmatrix} a_{11}, & a_{12}, & \ldots & a_{1n} \\ a_{12}, & a_{22}, & \ldots & a_{2n} \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ a_{1n}, & a_{2n}, & \ldots & a_{nn} \end{vmatrix} \qquad (12)$$

are all positive.

Again, if the series of determinants of an even order be all positive, and those of an odd order, commencing with a_{11}, be all negative, the quadratic expression is negative for all real values of the variables.

Hence we infer that the number of *independent* conditions for a maximum or a minimum in the case of n variables is $n - 1$, as stated in Art. 160.

It is scarcely necessary to state that similar results hold if we interchange any two of the suffix numbers; i. e. if any of the coefficients, a_{22}, a_{33}, . . a_{nn}, be taken instead of a_{11} as the leading term in the series of determinants.

If the determinants in (12) be denoted by $\Delta_1, \Delta_2, \Delta_3, \ldots \Delta_n$, it can be proved without difficulty that the quadratic expression under consideration may be written in the form

$$\Delta_1 U_1^2 + \frac{\Delta_2}{\Delta_1} U_2^2 + \frac{\Delta_3}{\Delta_2} U_3^2 + \ldots + \frac{\Delta_n}{\Delta_{n-1}} U_n^2. \qquad (13)$$

Hence, in general, when the quadratic is transformed into a sum of squares, the number of positive squares in the sum depends on the number of continuations of sign in the series of determinants in (12).

It is easy to see *independently* that the series of conditions in (12) are necessarily in order that the quadratic function under consideration should be always positive; the preceding investigation proves, however, that they are not only *necessary*, but that they are *sufficient*.

Again, since these results hold if any two or more of the suffix numbers be interchanged, we get the following theorem in the theory of numbers, that if the series of determinants given in (12) be all positive, then every determinant obtained from them by an interchange of the suffix numbers is also necessarily positive.

Also, since when a quadratic expression is reduced to a sum of squares, the number of positive and negative squares in the sum is fixed (Salmon's Higher Algebra, Art. 162), we infer that the number of variations of sign in any series of determinants obtained from (12) by altering the suffix numbers, is the same as the number of variations of sign in the series in (12).

As already stated, a quadratic expression can be transformed in an infinity of ways by linear transformations into the sum of a number of squares multiplied by constant coefficients; there is, however, one mode that is unique, *viz., what is* styled the orthogonal transformation.

In this case, if X_1, X_2, X_3, . . . X_n denote the new linear functions, we have

$$V = x_1^2 + x_2^2 + \ldots + x_n^2 = X_1^2 + X_2^2 + \&c + X_n^2,$$

and also, denoting the coefficients of the squares in the transformed expression by a_1, a_2, . . . a_n,

$$U = a_{11} x_1^2 + a_{22} x_2^2 + \ldots + a_{nn} x_n^2 + \ldots + 2a_{12} x_1 x_2 + 2a_{1r} x_1 x_r + \ldots$$
$$= a_1 X_1^2 + a_2 X_2^2 + \ldots a_n X_n^2.$$

Hence, equating the discriminants of $U - \lambda V$ for the two systems, we get

$$\begin{vmatrix} a_{11} - \lambda, & a_{12}, & \ldots & a_{1n} \\ a_{12}, & a_{22} - \lambda, & \ldots & a_{2n} \\ a_{13}, & a_{23}, & \ldots & a_{3n} \\ \cdot & \cdot & \cdot & \cdot \\ a_{1n}, & a_{2n} & \ldots & a_{nn} - \lambda \end{vmatrix} = (a_1 - \lambda)(a_2 - \lambda) \ldots (a_n - \lambda). \qquad (14)$$

Accordingly, the coefficients a_1, a_2, . . . a_n, are the roots of the determinant at the left-hand side of the equation (14).

THE END.